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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/11/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 04/11/2014	Any day expiry		11.05840	11.05840		11.06260	11.06260		11.92	88,467,200.00	8,000	0.00
\$ / R	On 05/11/2014	Any day expiry		11.05840	11.05840		11.06260	11.06260		11.86	0.00	0	424.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	308.56780	0.30857	313.17330	0.31317	308.568	20.71	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	2.54330	0.00254	7.78390	0.00778	2.543	15.90	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry		11.06310	11.06310		11.06880	11.06880		10.78	0.00	0	1,338.00
\$ / R	On 10/11/2014	Any day expiry	10.97	Call	122.50210	0.12250	130.52580	0.13053	122.502	11.66	0.00	0	5,000.00
\$ / R	On 12/11/2014	Any day expiry		11.06610	11.06610		11.07180	11.07180		10.81	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry		11.09000	11.09000		11.09610	11.09610		10.61	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	25.22530	0.02523	26.16180	0.02616	25.225	11.21	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.10840	0.00011	0.09180	0.00009	0.108	26.09	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry		11.09180	11.09180		11.09800	11.09800		10.64	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	150.16620	0.15017	148.66250	0.14866	150.166	10.91	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	4.99020	0.00499	5.44910	0.00545	4.990	14.48	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry		11.09560	11.09560		11.10170	11.10170		10.62	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry		11.11860	11.11860		11.12500	11.12500		10.54	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		11.12060	11.12060		11.12700	11.12700		10.55	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		11.12270	11.12270		11.12900	11.12900		10.57	114,430,337.60	10,288	958,023.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.02640	0.00003	0.02610	0.00003	0.026	17.58	0.00	0	1,402.00

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 12/12/2014	Foreign Exchange Future	9.44	Put	0.13040		0.00013		0.12680	0.00013	0.130	16.26	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.60480		0.00060		0.58090	0.00058	0.605	14.98	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.94570		0.00095		0.90600	0.00091	0.946	14.60	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	1.61110		0.00161		1.53960	0.00154	1.611	14.15	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,024.71740		1.02472	1,031.21010	1.03121		1,024.717	13.37	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	2.01740		0.00202		2.21010	0.00221	2.017	13.37	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	826.01650		0.82602	833.03890	0.83304		826.016	11.81	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	3.69600		0.00370		4.58800	0.00459	3.696	11.50	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	3.79950		0.00380		4.73850	0.00474	3.799	11.42	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	3.90670		0.00391		4.89450	0.00489	3.907	11.35	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	4.13300		0.00413		5.22490	0.00522	4.133	11.19	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	4.37630		0.00438		5.58090	0.00558	4.376	11.03	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	4.92050		0.00492		6.38030	0.00638	4.921	10.72	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	5.06960		0.00507		6.60010	0.00660	5.070	10.64	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	5.72800		0.00573		7.57040	0.00757	5.728	10.33	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	5.90940		0.00591		7.83810	0.00784	5.909	10.25	0.00	0	44,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	6.29450		0.00629		8.40580	0.00841	6.295	10.10	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	6.93390		0.00693		9.34850	0.00935	6.934	9.87	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	10.11710		0.01012	11.19850	0.01120		10.117	9.92	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	12.55490		0.01255	13.73030	0.01373		12.555	9.96	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	20.08490		0.02008	21.47880	0.02148		20.085	10.05	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	416.92830		0.41693	424.69650	0.42470		416.928	10.09	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	408.44700		0.40845	416.23640	0.41624		408.447	10.11	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	375.25500		0.37526	383.10780	0.38311		375.255	10.16	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	359.12700		0.35913	366.99800	0.36700		359.127	10.18	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	38.48580		0.03849	40.06210	0.04006		38.486	10.20	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	40.62910		0.04063	42.20790	0.04221		40.629	10.21	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	312.78200		0.31278	320.64160	0.32064		312.782	10.26	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	283.71100		0.28371	291.50360	0.29150		283.711	10.31	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	70.22870		0.07023	71.63620	0.07164		70.229	10.35	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	73.50130		0.07350	74.87550	0.07488		73.501	10.36	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	76.87570		0.07688	78.21220	0.07821		76.876	10.38	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	218.00480		0.21800	225.40260	0.22540		218.005	10.44	0.00	0	40,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	95.30480		0.09530	96.40260	0.09640		95.305	10.44	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	183.60830		0.18361	190.61780	0.19062		183.608	10.52	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	167.85160		0.16785	174.62990	0.17463		167.852	10.56	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	140.11200		0.14011	140.50820	0.14051		140.112	10.57	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	149.90400		0.14990	154.76590	0.15477		149.904	10.72	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	141.81920		0.14182	145.44900	0.14545		141.819	10.82	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	123.32800		0.12333	126.67790	0.12668		123.328	11.07	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	200.62800		0.20063	197.67790	0.19768		200.628	11.07	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	107.12570		0.10713	110.20560	0.11021		107.126	11.32	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.30	Call	92.98720		0.09299	95.81220	0.09581		92.987	11.56	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	83.01310		0.08301	85.64450	0.08564		83.013	11.76	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	70.02940		0.07003	72.38930	0.07239		70.029	12.06	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	59.11450		0.05911	61.22630	0.06123		59.114	12.36	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	430.13250		0.43013	425.79180	0.42579		430.133	12.56	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	38.93800		0.03894	40.52860	0.04053		38.938	13.10	0.00	0	9,425.00

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 12/12/2014	Foreign Exchange Future	11.63	Call	36.86290	0.03686	38.39510	0.03840	36.863	13.20	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	35.87060	0.03587	37.37350	0.03737	35.871	13.25	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	26.60730	0.02661	27.94010	0.02794	26.607	13.78	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	24.55930	0.02456	25.85980	0.02586	24.559	13.93	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	19.90420	0.01990	21.11640	0.02112	19.904	14.32	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	17.95360	0.01795	19.12260	0.01912	17.954	14.51	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	16.21660	0.01622	17.34210	0.01734	16.217	14.70	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	15.81270	0.01581	16.92780	0.01693	15.813	14.75	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	13.95730	0.01396	15.02010	0.01502	13.957	14.99	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	891.25730	0.89126	886.02010	0.88602	891.257	14.99	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	13.61690	0.01362	14.66920	0.01467	13.617	15.04	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	10.94800	0.01095	11.91090	0.01191	10.948	15.48	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	6.58930	0.00659	7.57020	0.00757	6.589	16.20	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	6.39190	0.00639	7.33840	0.00734	6.392	16.22	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.80600	0.00081	0.83540	0.00084	0.806	18.07	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.68050	0.00068	0.69580	0.00070	0.680	18.23	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.41360	0.00041	0.40440	0.00040	0.414	18.70	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.39180	0.00039	0.38100	0.00038	0.392	18.76	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.46850	0.00047	0.37450	0.00037	0.469	29.77	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.12880	11.12880	11.13510	11.13510		10.69	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	38.75230	0.03875	39.89880	0.03990	38.752	10.15	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	170.05010	0.17005	167.98490	0.16798	170.050	10.69	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	16.88870	0.01689	17.98920	0.01799	16.889	14.84	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.58690	0.00059	0.48840	0.00049	0.587	22.47	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.13690	11.13690	11.14310	11.14310		10.74	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	180.32850	0.18033	178.11390	0.17811	180.328	10.79	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	104.90450	0.10490	107.79760	0.10780	104.905	11.57	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	288.00450	0.28800	284.69760	0.28470	288.005	11.57	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.14500	11.14500	11.15110	11.15110		10.66	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.21430	11.21430	11.21960	11.21960		10.74	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	69.38080	0.06938	68.76070	0.06876	69.381	10.21	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	2.83550	0.00284	1.38380	0.00138	2.836	20.32	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.26780	11.26780	11.27360	11.27360		11.07	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	85.06430	0.08506	85.13270	0.08513	85.064	10.34	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	3.84370	0.00384	18.44690	0.01845	3.844	19.01	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.26970	11.26970	11.27550	11.27550		11.07	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.27170	11.27170	11.27750	11.27750		11.09	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.30470	11.30470	11.31080	11.31080		11.31	10,400,324.00	920	117,570.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	13.03340	0.01303	14.56140	0.01456	13.033	11.04	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	23.95370	0.02395	26.03570	0.02604	23.954	10.63	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	41.85130	0.04185	43.75290	0.04375	41.851	10.46	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	79.27880	0.07928	80.07470	0.08007	79.279	10.25	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	89.81380	0.08981	90.43490	0.09043	89.814	10.32	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	92.58620	0.09259	93.15940	0.09316	92.586	10.34	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	123.40350	0.12340	123.41150	0.12341	123.404	10.54	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	272.72810	0.27273	275.06650	0.27507	272.728	11.68	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	229.94760	0.22995	231.65040	0.23165	229.948	12.21	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	214.06040	0.21406	215.51640	0.21552	214.060	12.44	0.00	0	250.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	160.72360	0.16072	161.31550	0.16132	160.724	13.38	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	136.72060	0.13672	137.09310	0.13709	136.721	13.94	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	75.87820	0.07588	76.11950	0.07612	75.878	16.17	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	51.85140	0.05185	52.61280	0.05261	51.851	17.61	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	17.72090	0.01772	32.72090	0.03272	17.721	20.14	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.32600	11.32600	11.33240	11.33240		11.52	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	95.85670	0.09586	96.68550	0.09669	95.857	10.32	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	22.90720	0.02291	34.84530	0.03485	22.907	23.23	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.33570	11.33570	11.34210	11.34210		11.49	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	256.38240	0.25638	254.63730	0.25464	256.382	11.17	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	128.51280	0.12851	129.11380	0.12911	128.513	14.73	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.38810	11.38810	11.39500	11.39500		11.64	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	105.85360	0.10585	107.70700	0.10771	105.854	10.34	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	38.10040	0.03810	44.42780	0.04443	38.100	24.00	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.44600	11.44600	11.45290	11.45290		11.85	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	117.01520	0.11702	118.35700	0.11836	117.015	10.52	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	48.46370	0.04846	52.00360	0.05200	48.464	24.31	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.47830	11.47830	11.48510	11.48510		12.03	0.00	0	31,138.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	108.40590	0.10841	109.68150	0.10968	108.406	10.70	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	112.61680	0.11262	113.77250	0.11377	112.617	10.68	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	173.39170	0.17339	172.90160	0.17290	173.392	10.66	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	181.28130	0.18128	180.67000	0.18067	181.281	10.71	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	214.80130	0.21480	213.67260	0.21367	214.801	10.92	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	223.66610	0.22367	222.40230	0.22240	223.666	10.97	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	322.55940	0.32256	319.85210	0.31985	322.559	11.50	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	142.88140	0.14288	143.42460	0.14342	142.881	16.73	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	125.94570	0.12595	126.51230	0.12651	125.946	17.36	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	110.90620	0.11091	111.50090	0.11150	110.906	18.05	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.50650	11.50650	11.51320	11.51320		12.04	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	127.29000	0.12729	127.77050	0.12777	127.290	10.69	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	52.89110	0.05289	54.56840	0.05457	52.891	24.26	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.57310	11.57310	11.57950	11.57950		12.33	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	134.94180	0.13494	134.58460	0.13458	134.942	10.77	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	66.68810	0.06669	67.55660	0.06756	66.688	24.41	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.63280	11.63280	11.63870	11.63870		12.50	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	142.11420	0.14211	142.68260	0.14268	142.114	10.89	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	68.62120	0.06862	69.04780	0.06905	68.621	24.16	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.67010	11.67010	11.67570	11.67570		12.51	0.00	0	3,385.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	96.09170	0.09609	97.07360	0.09707	96.092	10.93	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,173.35840	1.17336	1,180.01100	1.18001	1,173.358	10.92	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	192.64350	0.19264	194.45050	0.19445	192.643	10.92	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	868.60940	0.86861	876.05690	0.87606	868.609	10.92	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	441.95660	0.44196	442.29480	0.44229	441.957	13.54	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	334.60310	0.33460	334.09900	0.33410	334.603	14.99	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	254.14680	0.25415	253.49730	0.25350	254.147	16.51	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	172.35460	0.17235	169.04380	0.16904	172.355	21.51	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.69910	11.69910	11.70440	11.70440		12.65	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	147.86680	0.14787	149.65420	0.14965	147.867	10.96	0.00	0	300.00

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 28/09/2015	Any day expiry	16.80	Call	75.66660	0.07567	75.71740	0.07572	75.667	24.02	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.76120	11.76120	11.76600	11.76600		12.78	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	152.17010	0.15217	155.10470	0.15510	152.170	11.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	90.04050	0.09004	89.59190	0.08959	90.040	24.10	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.82180	11.82180	11.82650	11.82650		12.93	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	157.96310	0.15796	160.43480	0.16043	157.963	11.13	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	83.98600	0.08399	84.46700	0.08447	83.986	23.86	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.85710	11.85710	11.86180	11.86180		13.07	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	201.11480	0.20111	203.38180	0.20338	201.115	11.26	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,108.21480	1.10821	1,115.18180	1.11518	1,108.215	11.26	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,073.13410	1.07313	1,079.83180	1.07983	1,073.134	11.29	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	368.28110	0.36828	366.56430	0.36656	368.281	16.28	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.87910	11.87910	11.88380	11.88380		13.20	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	160.84840	0.16085	163.68600	0.16369	160.848	11.17	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	78.44050	0.07844	77.59320	0.07759	78.441	23.57	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.12270	11.12270	11.12900	11.12900		10.57	500,521.50	45	1,717.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.30470	11.30470	11.31080	11.31080		11.31	0.00	0	246.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	31,769.26720	0.31769	32,070.48300	0.32070	31,769.267	11.27	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.47830	11.47830	11.48510	11.48510		12.03	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.67010	11.67010	11.67570	11.67570		12.51	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.79800	17.79800	17.77740	17.77740		9.93	61,225,120.00	3,440	45,956.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	74.52650	0.07453	81.55670	0.08156	74.526	10.31	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	98.31230	0.09831	105.89620	0.10590	98.312	10.23	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	744.75790	0.74476	764.98120	0.76498	744.758	10.82	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	11.54640	0.01155	11.83170	0.01183	11.546	13.07	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	9.49720	0.00950	9.60830	0.00961	9.497	13.69	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.92370	17.92370	17.90140	17.90140		10.25	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	534.58900	0.53459	548.75310	0.54875	534.589	10.89	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	743.66250	0.74366	759.33370	0.75933	743.663	11.46	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	848.38400	0.84838	864.64560	0.86465	848.384	11.72	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	8.67470	0.00867	8.34210	0.00834	8.675	16.07	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	6.40750	0.00641	6.20450	0.00620	6.408	17.91	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	6.38740	0.00639	6.18560	0.00619	6.387	17.98	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.07430	18.07430	18.05290	18.05290		10.96	0.00	0	3,280.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	220.87650	0.22088	214.41530	0.21442	220.877	12.77	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.33380	18.33380	18.31260	18.31260		11.76	0.00	0	1,845.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.62030	18.62030	18.59630	18.59630		12.26	0.00	0	1,005.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09786	0.09786	0.09782	0.09782		11.26	0.00	0	15,509.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09957	0.09957	0.09953	0.09953		12.02	0.00	0	50.00
€ / R	On 26/11/2014	Any day expiry			13.87510	13.87510	13.87100	13.87100		10.36	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.91560	13.91560	13.91160	13.91160		10.08	1,544,631.60	111	73,655.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	105.01940	0.10502	105.97840	0.10598	105.019	10.07	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	225.35350	0.22535	228.17050	0.22817	225.353	10.34	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	334.43390	0.33443	337.90180	0.33790	334.434	10.81	0.00	0	3,000.00

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 12/12/2014	Foreign Exchange Future	15.15	Call	5.97370		0.00597	6.15320	0.00615	5.974	13.45	0.00	0	4,500.00	
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	4.00090		0.00400	4.14530	0.00415	4.001	13.79	0.00	0	25,000.00	
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	3.31110		0.00331	3.43790	0.00344	3.311	14.05	0.00	0	7,000.00	
€ / R	On 16/03/2015	Foreign Exchange Future			14.15300	14.15300		14.14830	14.14830		10.71	0.00	0	31,453.00	
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	196.02030		0.19602	198.37750	0.19838	196.020	10.26	0.00	0	15,000.00	
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	283.81030		0.28381	287.51720	0.28752	283.810	10.52	0.00	0	12,800.00	
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	293.62600		0.29363	297.46940	0.29747	293.626	10.54	0.00	0	8,500.00	
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	147.78870		0.14779	149.81760	0.14982	147.789	12.88	0.00	0	713.00	
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	140.72960		0.14073	142.76890	0.14277	140.730	13.01	0.00	0	14,500.00	
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	113.14720		0.11315	115.20620	0.11521	113.147	13.62	0.00	0	5,700.00	
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	110.07040		0.11007	112.12700	0.11213	110.070	13.69	0.00	0	8,500.00	
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	92.88690		0.09289	94.90540	0.09491	92.887	14.20	0.00	0	7,100.00	
€ / R	On 12/06/2015	Foreign Exchange Future			14.38100	14.38100		14.37680	14.37680		11.34	0.00	0	6,225.00	
€ / R	On 14/09/2015	Foreign Exchange Future			14.63870	14.63870		14.63260	14.63260		11.90	73,193.50	5	100.00	
€ / R	On 11/12/2015	Foreign Exchange Future			14.89330	14.89330		14.88520	14.88520		12.42	0.00	0	0.00	
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	264.15420		0.26415	271.56970	0.27157	264.154	10.67	0.00	0	5,795.00	
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	398.03810		0.39804	400.51420	0.40051	398.038	15.30	0.00	0	5,795.00	
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00	
AL12	On 06/11/2014	Index Future			524.26200	524.26200		526.47800	526.47800			0.00	0	0.00	
AL12	On 05/02/2015	Index Future			532.35800	532.35800		534.61300	534.61300			0.00	0	0.00	
AL12	On 07/05/2015	Index Future			541.39400	541.39400		543.69400	543.69400			0.00	0	0.00	
AL37	On 06/11/2014	Index Future			441.41900	441.41900		441.39100	441.39100			0.00	0	2.00	
AL37	On 05/02/2015	Index Future			448.23600	448.23600		448.21200	448.21200			0.00	0	115.00	
AL37	On 07/05/2015	Index Future			455.84500	455.84500		455.82500	455.82500			0.00	0	0.00	
AL7T	On 06/11/2014	Index Future			522.56300	522.56300		522.67500	522.67500			0.00	0	3.00	
AL7T	On 05/02/2015	Index Future			530.63300	530.63300		530.75200	530.75200			0.00	0	3.00	
AL7T	On 07/05/2015	Index Future			539.64000	539.64000		539.76700	539.76700			0.00	0	0.00	
ALBI	On 06/11/2014	Index Future			475.26200	475.26200		476.27900	476.27900			2,205,215,680.00	464	89.00	
ALBI	On 05/02/2015	Index Future			482.60100	482.60100		483.63900	483.63900			1,095,504,270.00	227	646.00	
ALBI	On 07/05/2015	Index Future			490.79300	490.79300		491.85400	491.85400			0.00	0	0.00	
ALBI	On 06/08/2015	Index Future			499.78600	499.78600		500.86400	500.86400			0.00	0	0.00	
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.66980	9.66980		9.65710	9.65710		7.90	0.00	0	12,294.00	
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	31.42520		0.03143	32.43940	0.03244	31.425	8.73	0.00	0	201.00	
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	181.38520		0.18139	189.13920	0.18914	181.385	8.26	0.00	0	201.00	
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	11.58290		0.01158	10.72410	0.01072	11.583	8.87	0.00	0	201.00	
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.65880		0.00066	0.65610	0.00066	0.659	12.73	0.00	0	201.00	
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.53660		0.00054	0.54860	0.00055	0.537	12.94	0.00	0	201.00	
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.76200	9.76200		9.74890	9.74890		9.22	0.00	0	5,416.00	
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.84920	9.84920		9.83730	9.83730		10.50	0.00	0	3,500.00	
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.95090	9.95090		9.93740	9.93740		11.17	0.00	0	600.00	
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.73680	9.73680		9.84050	9.84050		8.83	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
CAD/ R	On 16/03/2015	Foreign Exchange Future		9.87210	9.87210		9.97720	9.97720		9.52	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		9.89420	9.89420		-11.12570	-11.12570			0.00	0	1,942.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		917.31220	917.31220		922.22700	922.22700			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		1,016.65570	1,016.65570		1,021.45920	1,021.45920			0.00	0	1,735.00
CF CANDO CAFI	On 12/12/2014	Can-Do Future		300.19380	300.19380		-303.73510	-303.73510			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		823.77010	823.77010		829.42610	829.42610			0.00	0	1,871.00
CF CANDO CAFY	On 02/12/2014	Can-Do Future		6,437.45300	6,437.45300		6,525.47950	6,525.47950			0.00	0	10.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.54500	11.54500		11.53850	11.53850		10.50	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future		11.74560	11.74560		11.73850	11.73850		11.28	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.81070	1.81070		1.80980	1.80980		9.16	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.82720	1.82720		1.82650	1.82650		10.81	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 06/11/2014	Bond Future		123.47996	123.47996		123.05547	123.05547			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		125.40292	125.40292		124.97291	124.97291			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		126.03041	126.03041		125.59451	125.59451			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
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 06/11/2014	Bond Future		9.44901	84.15735		9.39993	84.53059			523,458,717.00	6,220	0.00
ES33	On 05/02/2015	Bond Future		9.53910	85.45744		9.48834	85.83727			531,545,276.80	6,220	6,220.00
ES33	On 07/05/2015	Bond Future		9.61161	83.12008		9.55915	83.50738			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.67074	84.66234		9.61675	85.05628			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/11/2014	GOVI	473.64200		473.64200		474.49800	474.49800			1,288,306,240.00	272	234.00
GOVI	On 05/02/2015	GOVI	480.95700		480.95700		481.83100	481.83100			399,194,310.00	83	381.00
GOVI	On 07/05/2015	GOVI	489.12000		489.12000		490.01500	490.01500			513,576,000.00	105	130.00
GOVI	On 06/08/2015	GOVI	498.08300		498.08300		498.99100	498.99100			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.02019		118.02019		118.02008	118.02008			1,888,323.04	16	16.00
I2025	On 05/02/2015	Bond Future	118.70122		118.70122		118.70207	118.70207			1,899,219.52	16	16.00
I2025	On 07/05/2015	Bond Future	120.73256		120.73256		120.73500	120.73500			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 06/11/2014	Bond Future	125.29805		125.29805		125.29782	125.29782			11,527,420.60	92	1,509.00
I2038	On 05/02/2015	Bond Future	125.94795		125.94795		125.94863	125.94863			11,587,211.40	92	1,074.00
I2038	On 07/05/2015	Bond Future	128.10327		128.10327		128.10579	128.10579			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 06/11/2014	Bond Future	125.31172		125.31172		125.03010	125.03010			675,304,859.08	5,389	41.00
I2046	On 05/02/2015	Bond Future	127.26316		127.26316		126.97857	126.97857			685,821,169.24	5,389	5,389.00
I2046	On 07/05/2015	Bond Future	128.06354		128.06354		127.77566	127.77566			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 06/11/2014	Bond Future	135.50211		135.50211		133.84418	133.84418			318,700,962.72	2,352	90.00
I2050	On 05/02/2015	Bond Future	136.16389		136.16389		134.48162	134.48162			320,257,469.28	2,352	2,640.00
I2050	On 07/05/2015	Bond Future	138.49385		138.49385		136.78465	136.78465			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 06/11/2014	Index Future	221.78200		221.78200		221.48700	221.48700			130,851,380.00	59	48.00
IGOV	On 05/02/2015	Index Future	225.23500		225.23500		224.93800	224.93800			96,851,050.00	43	1,086.00
IGOV	On 07/05/2015	Index Future	229.08500		229.08500		228.78600	228.78600			0.00	0	80.00
IGOV	On 06/08/2015	Index Future	233.30900		233.30900		233.00300	233.00300			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	600.91400		600.91400		600.11600	600.11600			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	610.36400		610.36400		609.55600	609.55600			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	621.03500		621.03500		620.21700	620.21700			0.00	0	0.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	145.25093		145.25093		145.25381	145.25381			0.00	0	107.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.12000		93.88000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.17000		93.83000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.24000		93.76000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.31000		93.69000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.36000		93.64000		6.33000	93.67000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.43000		93.57000		6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.56000		93.44000		6.55000	93.45000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.74000		93.26000		6.71000	93.29000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.89000		93.11000		6.85000	93.15000			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
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.02000		92.98000		6.98000	93.02000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.14000		92.86000		7.10000	92.90000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.28000		92.72000		7.22000	92.78000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12360		0.12360		0.12330	0.12330		11.57	0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06610		0.06610		0.06650	0.06650		16.70	0.00	0	17.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.06300		0.06300		0.06230	0.06230			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.25110		1.25110		1.25000	1.25000			0.00	0	30.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.25200		1.25200		1.25090	1.25090			0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.25290		1.25290		1.25180	1.25180			0.00	0	200.00
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 06/11/2014	Bond Future			7.96277		123.57042		7.92338	123.91330		6.78	3,347,275,536.96	27,088	23,566.00
R186	On 06/11/2014	Bond Future	7.70	Call	0.01000		0.00001		1.09000	0.00109	0.010	6.68	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	2.21000		0.00221		26.06000	0.02606	2.210	6.72	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	441.34000		0.44134		745.37000	0.74537	441.340	6.78	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	2,880.85000		2.88085		3,223.73000	3.22373	2,880.850	6.97	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.97	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.07	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.10	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.12	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.42	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.02234		120.18403		7.98140	120.53326		7.53	4,467,000,027.04	37,168	32,230.00
R186	On 05/02/2015	Bond Future	9.00	Put	88.62000		0.08862		76.59000	0.07659	88.620	8.02	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.06339		122.22709		8.02077	122.58389		7.75	0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.08605		119.19051		8.04198	119.55308		8.18	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/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 06/11/2014	Bond Future			289.81392		289.81392		289.81392	289.81392			260,252,900.16	898	10.00
R197	On 05/02/2015	Bond Future			288.31064		288.31064		288.31315	288.31315			258,902,954.72	898	898.00
R197	On 07/05/2015	Bond Future			293.24412		293.24412		293.25048	293.25048			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
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	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
R202	On 06/11/2014	Bond Future			235.48403		235.48403		235.48368	235.48368			5,736,626,454.83	24,361	24,226.00
R202	On 05/02/2015	Bond Future			235.95570		235.95570		235.95706	235.95706			5,842,499,087.70	24,761	26,392.00
R202	On 07/05/2015	Bond Future			239.99291		239.99291		239.99768	239.99768			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			7.68292		101.93012		7.68866	101.89527		5.61	821,760,627.44	8,062	7,320.00
R2023	On 05/02/2015	Bond Future			7.74632		103.50475		7.75216	103.47025		5.85	1,668,910,589.00	16,124	9,496.00
R2023	On 07/05/2015	Bond Future			7.78164		101.33722		7.78750	101.30346		6.25	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.79467		103.21657		7.80091	103.18151		6.33	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	339.43000		0.33943		345.54000	0.34554	339.430	6.71	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 06/11/2014	Bond Future			6.76306		105.07175		6.74875	105.10910		1.95	662,162,168.50	6,302	7,889.00
R203	On 06/11/2014	Bond Future	6.84	Call	207.34000		0.20734		247.00000	0.24700	207.340	1.97	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	564.08000		0.56408		601.46000	0.60146	564.080	2.01	0.00	0	14.00
R203	On 05/02/2015	Bond Future			6.82511		106.69495		6.80885	106.73381		1.89	679,860,221.40	6,372	15,535.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,053.20000		2.05320		2,091.32000	2.09132	2,053.200	2.04	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.81726		104.33943		6.79848	104.38029		1.92	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.72932		106.27492		6.70844	106.31584		1.80	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 06/11/2014	Bond Future			8.39780		98.83627		8.34842	99.24739			228,608,292.51	2,313	1,868.00
R2030	On 05/02/2015	Bond Future			8.45945		96.35637		8.40841	96.77475			222,872,283.81	2,313	2,790.00
R2030	On 07/05/2015	Bond Future			8.50755		97.99552		8.45477	98.42228			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 06/11/2014	Bond Future			8.54792		98.26472		8.50357	98.65586			0.00	0	0.00
R2032	On 05/02/2015	Bond Future			8.61226		99.78276		8.56646	100.18082			99,782.76	1	3.00
R2032	On 07/05/2015	Bond Future			8.66076		97.32171		8.61345	97.72774			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.69500		99.12767		8.64637	99.54053			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future			8.67275		100.66693		8.61836	101.19425			168,919,108.54	1,678	7,500.00
R2037	On 05/02/2015	Bond Future			8.73353		97.96489		8.67747	98.50128			150,670,000.82	1,538	6,636.00
R2037	On 07/05/2015	Bond Future			8.78231		99.63144		8.72453	100.17828			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.81927		97.21915		8.75993	97.77540			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.06295		106.40614		7.05868	106.42145		2.88	63,205,247.16	594	7,815.00
R204	On 06/11/2014	Bond Future	7.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.17	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.12486		104.01531		7.11998	104.03183		2.95	79,259,666.22	762	5,385.00
R204	On 07/05/2015	Bond Future			7.14632		105.78343		7.14063	105.80156		2.98	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.12198		103.70424		7.11603	103.72202		3.07	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	132.51000		0.13251		131.73000	0.13173	132.510	3.28	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.75766		102.34561		8.70825	102.86577			0.00	0	2,870.00
R2044	On 05/02/2015	Bond Future			8.81652		99.54428		8.76563	100.07339			0.00	0	132.00
R2044	On 07/05/2015	Bond Future			8.86405		101.23779		8.81165	101.77716			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.90054		98.72998		8.84678	99.27869			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.74771		101.74260		8.69831	102.27743			914,360,746.20	8,987	17,314.00
R2048	On 05/02/2015	Bond Future			8.80769		103.31436		8.75680	103.85839			1,516,034,918.64	14,674	22,253.00
R2048	On 07/05/2015	Bond Future			8.85115		100.63701		8.79880	101.19152			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.88317		102.50379		8.82952	103.06790			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.30792		102.08358		7.30363	102.10178		3.77	347,594,589.90	3,405	30,589.00
R207	On 05/02/2015	Bond Future			7.37113		100.01963		7.36636	100.03900		3.88	622,222,118.23	6,221	27,622.00
R207	On 07/05/2015	Bond Future			7.40612		101.72039		7.40071	101.74139		3.94	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,876.43000		1.87643		1,893.41000	1.89341	1,876.430	4.00	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.40659		99.96151		7.40100	99.98221		4.10	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,515.22000		1.51522		1,528.76000	1.52876	1,515.220	4.09	0.00	0	70.00
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 06/11/2014	Bond Future			7.46791		97.17431		7.47867	97.12164		4.66	430,579,367.61	4,431	9,605.00
R208	On 06/11/2014	Bond Future	8.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.11	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.53045		98.67549		7.54157	98.62291		4.75	798,087,363.12	8,088	45,958.00
R208	On 07/05/2015	Bond Future			7.56461		96.95124		7.57604	96.89900		5.04	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.57097		98.74964		7.58316	98.69581		5.07	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	246.17000		0.24617		253.65000	0.25365	246.170	5.40	0.00	0	198.00
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 06/11/2014	Bond Future			8.58759		77.99711		8.53816	78.39395		10.67	1,739,491,547.22	22,302	7,440.00
R209	On 06/11/2014	Bond Future	8.50	Call	39.23000		0.03923		173.52000	0.17352	39.230	10.67	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,286.88000		1.28688		1,682.99000	1.68299	1,286.880	10.91	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,816.95000		2.81695		3,213.79000	3.21379	2,816.950	11.09	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,193.15000		3.19315		3,589.99000	3.58999	3,193.150	11.14	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,566.43000		3.56643		3,963.27000	3.96327	3,566.430	11.19	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.38	0.00	0	2,200.00

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	On 06/11/2014	Bond Future	9.50	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	11.61	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	11.61	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	11.61	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	11.61	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	11.61	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.64451	79.20206	8.59365	79.60572				11.44	1,596,159,115.18	20,153	21,800.00
R209	On 07/05/2015	Bond Future			8.68738	77.39894	8.63505	77.81043				12.37	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.71769	78.83507	8.66407	79.25362				12.64	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	749.23000	0.74923	692.15000	0.69215			749.230	13.31	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000					0.00	0	0.00
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 06/11/2014	Bond Future			174.09405	174.09405	173.49992	173.49992					95,055,351.30	546	40.00
R210	On 05/02/2015	Bond Future			176.80525	176.80525	176.20332	176.20332					96,535,666.50	546	628.00
R210	On 07/05/2015	Bond Future			177.74278	177.74278	177.13282	177.13282					0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R211	On 06/11/2014	Bond Future			132.68023	132.68023	132.68337	132.68337					148,601,857.60	1,120	0.00
R211	On 05/02/2015	Bond Future			133.14047	133.14047	133.14483	133.14483					149,117,326.40	1,120	1,120.00
R211	On 07/05/2015	Bond Future			135.41908	135.41908	135.42525	135.42525					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 06/11/2014	Bond Future			137.95431	137.95431	137.95476	137.95476					2,217,753,487.56	16,076	821.00
R212	On 05/02/2015	Bond Future			138.33992	138.33992	138.34160	138.34160					3,252,094,839.36	23,508	14,864.00
R212	On 07/05/2015	Bond Future			140.70759	140.70759	140.71104	140.71104					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 06/11/2014	Bond Future			8.43282	88.80438	8.38345	89.19943				9.19	773,841,367.32	8,714	25,848.00
R213	On 05/02/2015	Bond Future			8.49507	90.17624	8.44410	90.57826				9.82	906,361,388.24	10,051	9,107.00
R213	On 07/05/2015	Bond Future			8.53825	88.16216	8.48566	88.57217				10.59	0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.56772	89.79731	8.51369	90.21423				10.79	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 06/11/2014	Bond Future			8.69265	78.74287	8.63823	79.20028				11.21	199,770,661.19	2,537	3,796.00
R214	On 06/11/2014	Bond Future	9.20	Call	4,060.08000	4.06008	4,517.49000	4.51749			4,060.080	11.90	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	0.00000	0.00000	0.00000	0.00000			0.000	12.20	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.75114	79.95935	8.69514	80.42455				12.01	281,776,749.40	3,524	4,373.00
R214	On 07/05/2015	Bond Future			8.79319	78.02504	8.73563	78.49916				13.01	0.00	0	0.00
R214	On 06/08/2015	Bond Future			8.82377	79.47225	8.76482	79.95454				13.31	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
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 12/12/2014	Foreign Exchange Future	20,855.19000	20,855.19000			20,849.28000	20,849.28000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.95520	4.95520			4.93780	4.93780		5.93	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.93220	4.93220			4.91690	4.91690		6.48	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.71590	1.71590			1.72770	1.72770		16.12	0.00	0	13.00

Total for Derivatives : **49,832,454,297.42** **369,436** **3 893 300.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70471			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.85000		101.33743		6.85000	101.31888		117,696,700,000,000.00	17,182,000,000	8,591,000,000.00	
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.89568			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.24500		104.86050		8.24500	104.83711			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.45768			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.94500		103.21214		8.94500	103.18733			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.62171			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.72229			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.11000		101.12240		9.11000	101.09793			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.97000		101.34073		6.97000	101.32189		4,085,674,600,000.00	586,180,000	413,090,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.57366			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.54500		103.92862		8.54500	103.90459			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.33000		128.10993		2.33000	276.12056			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.95528			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.60234			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.05008			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
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.09087			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.11791			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.58387			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.31741			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.99723			0.00	0	500,000,000.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	92.64781		100.00000	92.41618			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.07000	172.03684		2.07000	172.00637			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.61985		2.76000	164.58769			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	175.47701		2.17000	175.44553			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	185.00670		1.82000	184.97519			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.74125	78.61228		7.74125	78.59622			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.74125	78.61228		7.74125	78.59622			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.98984			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.61058			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.48510			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.02000	103.49914		7.02000	103.47941			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.76387			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.14000		107.12967		7.14000	107.10891			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.45612			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.67000		94.57270		2.67000	108.11005			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		101.51653		2.49000	159.43029			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.35000		118.27766		2.35000	215.86367			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	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.29500		92.18038		9.29500	92.60100			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	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.10714			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.33500			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		108.80780		9.63000	108.78901			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	95.29000			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
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		9.32500	112.39143		9.32500	112.36344			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.65000	91.50751		8.65000	91.48622			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.37000			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		9.42000	111.67344		9.42000	111.64535			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.23458			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.13021			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.89500	107.13094		7.89500	107.10802			164,216,000,000.00	20,800,000	1,439,900,000.00
ABS11	On 09/04/2021	Spot Bond		8.65500	104.49499		8.65500	104.47067			8,655,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.80000	100.86164		6.80000	100.84344			1,360,000,000,000.00	200,000,000	100,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.69000	101.42573		8.69000	101.40216			183,359,000,000.00	21,100,000	652,300,000.00
ABS7	On 11/09/2026	Spot Bond		9.52000	96.31460		9.52000	96.28986			27,798,400,000,000.00	2,920,000,000	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.79000	103.30294		7.79000	103.28114			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.14000	221.01287		2.14000	279.97326			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.34000	128.19552		1.34000	131.03422			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.06500	130.80948		2.06500	133.41353			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00503		100.00000	0.00501			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	61.81554		100.00000	61.66579			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
ACL028	On 15/09/2015	Spot Bond		11.30000	103.68194		11.30000	103.65046			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.16001			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	6.18425		100.00000	6.16911			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.21324			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.96855			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	36.86102		100.00000	36.77074			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.10678			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	66.17514		11.00000	66.15622			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	23.59105		100.00000	23.53327			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	101.08387			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.18506			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.03873			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.06923			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.08265			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.26174			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.26174			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.27477			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.27477			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.24870			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	92.36822			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
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.10471				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.91424				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.05096				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.08122				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.09337				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.06899				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.01434				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.09000	105.00309	9.09000	104.97717				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.22845				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.88692				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	86.27960				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	170.36032				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	170.38314				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.03865				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.03897				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.44622				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.03807				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.82758				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.74776				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.00459				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.60673				0.00	0	1,410,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.36176				0.00	0	14,000,000.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.04232				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
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.17752			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92533			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.90454			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.94489			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.02056			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.97781			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92900			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.94245			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.33171		10.23000	101.30378			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.95572			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.93511			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.73223			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.18500	106.00156		9.18500	105.97555			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01683			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.90259		1.75000	116.97488			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.12117			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.94349			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99387			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.02407			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.96366			0.00	450,000,000	150,000,000.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.01625			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12484			0.00	2,000,000,000	1,000,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.72436			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
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.95278		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.09640		0.00		910,000,000	455,000,000.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.01803		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.99540		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.04711		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.06296		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.39760		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.64941		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.06670		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.06670		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12057		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.99992		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12666		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.14691		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12057		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	95.27124		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.08746		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.07234		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	122.94812		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	124.72109		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.93948		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.93102		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.52085		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.95399		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
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.13964			0.00	190,000,000	190,000,000.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.99387			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.94069			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.93948			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.02769			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.94486			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.13551			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.13333			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.94075			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	16.33551		100.00000	16.29594			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	16.13054		100.00000	16.07963			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.56160			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.71882			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.82357			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.35551			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.38992			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.43572			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.34025			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.68000	98.86366		7.68000	98.84319			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.43523			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.50449			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.50500	101.50595		8.50500	101.48260			0.00	0	2,816,100,000.00
AIR02	On 30/04/2023	Spot Bond		9.42000	113.24907		9.42000	113.22043			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
AIR03	On 09/03/2016	Spot Bond	7.24000	106.28423		7.24000	106.26336			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.03500	105.41842		9.03500	105.39311			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.90450		100.00000	11.87801			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.78000	106.12987		9.78000	106.10234			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	163.75521		2.74000	163.72324			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.33433			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.09514			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.14392			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.89210			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.20403			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	101.04035			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.98571			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.91766			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
ASN009	On 27/02/2017	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	100.96366			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11267			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.41390			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	101.27000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.27945			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
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	95.13479			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.60000		131.17575		2.60000	298.13767			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	92.67413			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
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	103.05727			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	98.89933			0.00	00,520,000,000	260,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.58511			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	90.21480			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.52644			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.48772			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		23.12639		100.00000	22.98034			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.10528			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.87896			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.86685			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.81244			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.65500		104.70077		8.65500	104.67641			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.67368			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.18251			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.42142			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.85309			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.57331			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.22500		105.56671		9.22500	105.54070		18,450,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.38000		104.81226		7.38000	104.79140			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
BAW20U	On 15/01/2016	Spot Bond	100.00000		32.79058		100.00000	32.64638			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.84297			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.49500		104.61436		8.49500	104.59046			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.98431		102.95123		10.98431	102.42652			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.02608		101.45563		11.02608	101.37780			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.05361		101.41705		11.05361	101.35165			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.11150			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.08268		101.45846		11.08268	101.30799			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.69920		101.41631		11.69920	101.39326			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.13647			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.13647			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.13654			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.23431		100.88362		11.23431	100.93657			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.18041		102.18140		11.18041	101.38705			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.02608		101.45563		11.02608	101.37780			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06336		101.87486		11.06336	101.55958			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.22691		97.48399		10.22691	101.19366			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.08159			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.06473			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.06473			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01435			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.73687		100.56012		10.73687	100.75898			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.27000		100.72881		11.27000	100.69839			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.03526			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
BAYA26	On 30/09/2017	Spot Bond	11.19500		74.65954		11.19500	98.64593			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01436			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.98683			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.01429		9.28000	100.92665			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.05000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.05500		71.44047		11.05500	100.99187			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.02051			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.04509			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.04509			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89584			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.00871			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.06134			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.01434			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.06134			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.01068			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.02675			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.06143			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.78186			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.83692			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.98431		103.22224		13.98431	102.71111			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.15772		101.93365		15.15772	101.90397			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.02710		101.82513		14.02710	101.66660			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.36292			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
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.36292			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.36292			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.41154			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.19216			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	22.56338		100.00000	22.52057			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.49450		100.00000	20.44485			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.65230		100.00000	18.60711			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.51376		100.00000	11.48587			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.51376		100.00000	11.48587			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.92069		100.00000	13.88697			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.06204		100.00000	12.03282			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.36835			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.31250			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.55347			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58593			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.84792		100.00000	7.82869			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.84792		100.00000	7.82869			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000	104.51204		2.04000	181.01984			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.94000	98.52360		7.94000	157.30738			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.94000	99.83696		7.94000	157.61639			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.32500	98.79808		8.32500	98.77594			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
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.32368			0.00	0	2,500,000,000.00
BEER02	On 28/03/2018	Spot Bond	7.65500	99.21945		7.65500	99.19886			1,531,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.28551			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33194			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33841			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.35997			0.00	0	500,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.38150			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.44140			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	21.85431		100.00000	21.80137			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	100.14546			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14827			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14920			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.16043			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.17537			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	21.38242		100.00000	21.33062			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	21.38242		100.00000	21.33062			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.04903			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.12676			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.14795			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.04500	102.86049		8.04500	102.83808			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.21151			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32431			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
BG42DU	On 15/03/2017	Spot Bond	100.00000		15.28453		100.00000	15.24709			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		15.28453		100.00000	15.24709			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.35789			0.00	0	740,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.76177			0.00	0	500,000,000.00
BID06	On 30/06/2019	Spot Bond	8.36500		68.43830		8.36500	104.95740		112,091,000,000,000.00	13,400,000,000	5,274,400,000.00	
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.36523			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.54644			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	96.85639			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.40688			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.62751			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.39800			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.46723			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.59305			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.11665			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	102.97050			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		61.76331		100.00000	61.61205			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.24006			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.24686			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	97.57201			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.57255			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	97.09576			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.34820			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.67640			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.57352			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
BTC008	On 02/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.48810			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		27.11258		100.00000	27.04691			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.05007			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.71267			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.19500		108.91353		9.19500	108.88648			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	105.76573			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.09500		101.98194		9.09500	101.95688			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.25500		99.11009		12.25500	99.07753			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.03690			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.21500		104.14168		11.21500	104.11080			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.81193			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.08500		105.21849		9.08500	105.19309			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.64189			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.65500		100.10718		11.65500	100.07637			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.66719			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.51983			0.00	3,500,000,000	500,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00001			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.97500		93.89524		9.97500	93.87000		69,825,000,000,000.00	7,000,000,000	1,000,000,000.00	
CCT01	On 23/06/2023	Spot Bond	9.79000		120.62184		9.79000	120.59035			0.00	0	200,000,000.00
CCT02	On 12/06/2024	Spot Bond	10.07000		114.04035		10.07000	114.00975			0.00	0	700,000,000.00
CCT03	On 15/03/2025	Spot Bond	8.95000		116.32728		8.95000	116.29915			0.00	0	400,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.85237			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.39500		102.12326		11.39500	102.09200			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
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.79712			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.80402			0.00	700,000,000	700,000,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.85061			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.90830			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.14292			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.34707			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.65453			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.60854			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.91190			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.94659			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.98666			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.89200			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.86222			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	103.01958			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.82009			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.03876			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.81497			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.51779		10.11000	103.49004			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.65576			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.13092		2.76000	121.10731			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		118.23475		3.14000	121.02139			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.53021		8.25000	101.50753			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.76500		128.96992		2.76500	123.09353			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
CLN199	On 13/09/2016	Spot Bond	2.40000	126.22490		2.40000	120.47479			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.44557			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.49000	100.53524		8.49000	100.51228			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.36320			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.37099			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.54000	100.60455		8.54000	100.58143			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.54000	100.60455		8.54000	100.58143			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.59000	103.73657		8.59000	103.71273			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.06316			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.16804			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.49972			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.49972			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.84349			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.07734			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.52781			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.62133			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.87982		9.35000	101.85453			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.87982		9.35000	101.85453			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.52762			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.53160			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	62.50500			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20783			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03047			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
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.10204			0.00	0	100,000,000.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.10581			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03047			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03047			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08050			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.87458			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46312			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.98318			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.98318			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.98318			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36044			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.98500	103.46741		8.98500	103.44229			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.04789			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20347			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36843			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36262			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41663			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.60699			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.82637			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.60193			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	103.14012			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.34213			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.18354			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.97446			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
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.95157			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.30981			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.95330			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26209			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03088			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.48247			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92190			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01979			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79957			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.13269			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92202			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92202			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.91223			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.87061			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.46606			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.95430			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.36819			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.82706			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.04475			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	123.57426			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.80760			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.57500	94.34995		10.57500	94.29301			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.09500	95.37535		11.09500	95.75728			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	100.87272		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.13502		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.81197		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.28254		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.14283		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	102.28011	8.80500	100.14292		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.99992		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.28529		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	119.80866		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.04459		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.06269		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.13261		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.08762		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.32554		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50163		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	78.72039		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.18518		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87272		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	109.57700		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	109.57700		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.20003		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.30938		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87766		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49252		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
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.23369			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.95329			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.09887			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.19813			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.91909			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.85295			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.18979			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.46989			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.45290			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.15087			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.27558			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.91286			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		100.92079		10.55000	101.28624			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.75500		105.71622		9.75500	106.10105			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.98944			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.89500		107.15010		11.89500	107.61285			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.92500		107.41483		11.92500	107.31344			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.35500		106.94113		10.35500	106.85315			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.22922			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
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.20484			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.11213			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.13261			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.99992			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90927			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.27500	104.14916		9.27500	104.07093			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06807			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.10248			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	101.37258		10.55000	101.34379			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.43000		11.00000	98.74878			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.32337			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.12057			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.31303			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.68500	103.58121		11.68500	103.48378			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.22648			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.99992			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	91.91049			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.06631			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	100.00000	29.75925		100.00000	29.61595			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.40308			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27074			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	87.37866			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.28645			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
CLN42	On 18/04/2028	Spot Bond	7.01000	39.59936	7.01000	40.21083				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	165.57214				0.00	0	0.00
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	8.32500	98.79808	8.32500	142.13047				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.94000	35.72662	7.94000	157.30738				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.94000	36.15546	7.94000	157.61639				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	93.33732				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	93.28035				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.62151				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.62151				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.07533				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.00702				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02049				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.61373				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01803				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.28254				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.92859				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.97575				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.96971				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.97575				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.75590				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.52475				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	106.79177	8.87000	105.01368				0.00	0	2,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond	8.44500	105.48236		8.44500	105.45852			12,667,500,000,000.00	1,500,000,000	752,600,000.00
COJ05	On 05/06/2023	Spot Bond	9.91500	118.17427		9.91500	118.14303			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.18000	107.13562		8.18000	107.11216			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.48500	107.40795		9.48500	107.38046			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.53500	108.17783		9.53500	108.15031			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.88500	96.50364		9.88500	96.47806			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.67000	97.64890		10.67000	97.62102			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.67000	95.41511		10.67000	95.38801			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.49044			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.51592			0.00	0	4,900,000,000.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.40168			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.36877			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.50341			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.93830			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.38425			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.25000	98.96722		11.25000	102.43648			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.87094		100.00000	12.83941			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.39375		100.00000	4.37989			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	12.99542		100.00000	12.95441			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.22883			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.77000	99.39427		7.77000	98.39004			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.33086			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.27916			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.12497			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
DLT01U	On 28/11/2014	Spot Bond	100.00000		97.81007		100.00000	97.55733			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.22272			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.62785			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.85670			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.16038			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.77770			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	97.69088			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.30697			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.45500			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.46875			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.13863			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.03080			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.47500		106.25305		8.47500	106.22896			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.34000		117.31421		7.34000	117.29111			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.27500		107.26123		8.27500	107.23760			28,743,249,737,500.00	3,473,504,500	8,977,392,600.00
DV23	On 27/02/2023	Spot Bond	8.93500		108.08226		8.93500	108.05660			280,251,636,000.00	31,365,600	1,652,662,800.00
DV24	On 18/02/2024	Spot Bond	8.98500		106.48204		8.98500	106.45662			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.33000		108.20339		9.33000	108.17658			5,598,000,000,000.00	600,000,000	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.06806			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.98394			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.81222			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.70266			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.96100			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	101.62875			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.94302			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.74664			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.76000	129.72734		7.76000	129.70050		31,040,000,000,000.00	4,000,000,000	2,000,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.86350			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
EL15	On 29/06/2015	Spot Bond	0.20000	102.86938		0.20000	136.57961		480,000,000,000.00	2,400,000,000	1,200,000,000.00	
EL28	On 02/05/2028	Spot Bond	2.03000	123.39803		2.06000	122.95332		28,420,000,000,000.00	14,000,000,000	7,000,000,000.00	
EL29	On 19/11/2029	Spot Bond	2.07000	111.54921		2.07000	111.52953			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09000	111.29407		2.09000	111.27438			0.00	0	9,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.12000	103.75241		2.12000	103.73393			0.00	0	3,100,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.37500	108.05471		9.37500	108.02781			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.22500	108.72141		9.22500	108.69432			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.72000	102.09730		9.72000	102.07054			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.95500	93.90542		9.95500	96.10073			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.10500	104.84706		10.10500	103.23428			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.68307			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.47350			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.13067			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	100.00000	19.22513		100.00000	100.00000			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	100.00000	27.06881		100.00000	100.00000			0.00	0	0.00
EPFC09	On 06/11/2014	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
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.43834			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.48082			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		100.00000	43.13021		100.00000	100.00000			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	61.41777		100.00000	61.22391			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond		100.00000	101.34391		100.00000	101.07222			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	84.63339		100.00000	84.45060			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	133.80877		3.00000	133.78166			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.16000	105.56611		11.16000	105.53496			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.04746			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.99461			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.89482			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.63500	97.87688		9.63500	97.85158			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.68969			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.54949			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.75434			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	101.74465			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	101.85391			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.15881			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.59103			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.65649			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.57794			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
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.63249			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.59175			0.00	0	500,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.56989			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.07000		101.97989		7.07000	101.96043		2,828,000,000,000.00	400,000,000	200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.59500		105.39186		7.59500	105.37028		24,383,054,076,500.00	3,210,408,700	5,466,561,800.00	
ES23	On 25/01/2023	Spot Bond	8.29500		112.84027		8.29500	112.81535		71,247,825,432,000.00	8,589,249,600	6,555,540,900.00	
ES26	On 02/04/2026	Spot Bond	8.65000		95.03660		8.65000	95.01449		105,049,132,660,000.00	12,144,408,400	3,692,300,000.00	
ES33	On 15/09/2033	Spot Bond	9.44500		84.10195		9.39500	84.46105		2,527,054,405,015,500.00	67,554,727,900	33,660,127,900.00	
ES42	On 25/04/2042	Spot Bond	9.49500		90.63798		9.49500	90.61488		535,518,000,000,000.00	56,400,000,000	22,200,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.69122			0.00	0	300,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.74508			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.56178			0.00	4,000,000,000	2,000,000,000.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.41685			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.88098			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.22893			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.08164			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.56188			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.38662		100.00000	10.36145			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.10837		100.00000	10.08389			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.09840			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.61650			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.22546			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.31010			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.05500		101.33705		9.05500	101.31253			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
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.07797			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07790			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.22245			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.69564			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.49483			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.51960			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.97500	104.47185		9.97500	104.39313			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.85500	108.25263		10.85500	108.22138			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.13623			0.00	1,600,000,000	400,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.06500	132.54784		2.06500	133.41353			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.17000	129.61265		2.17000	279.36063			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.38000	104.44573		2.38000	111.00450			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	101.74508		2.47000	159.78931			988,000,000,000.00	400,000,000	200,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.24000	120.14563		2.24000	219.27348			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.41000	106.90026		7.41000	106.87878			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.79700	63.43154		7.79700	62.81396			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45400	40.62173		9.45400	39.73487			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	39.32766		9.69000	38.41759			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	76.04167		100.00000	75.88358			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	78.40272		100.00000	78.24778			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.80733			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19737			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03880			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
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13885		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	100.36098	7.47000	98.00000		0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	100.36098	7.47000	100.00000		0.00		0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12057		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	101.06872		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26462		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	101.10248		0.00		0	0.00	
FRC125	On 20/09/2017	Spot Bond	6.00000	100.29002	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	101.17115		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	101.43883		0.00		0	0.00	
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.39692		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	
FRC138	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
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	18.46644		100.09221	18.42118			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.00234			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.17794			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.33119			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.73565			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.11436			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	101.12659			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.03021			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.04821			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.36696			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.03010			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.64496		13.22500	58.62400			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.97212			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.97334			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.42887			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.01682			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.61500	95.95522		3.61500	99.25211			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.06027			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
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.06027				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.80262				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87272				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.09208				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.99992				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.97695				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.14105				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.91464				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.24530				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.30697				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.03855				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.28714				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.96608				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.04821				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.04821				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.04909				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.73885				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.77869				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.94161				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.57977				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.10610				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.56197				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
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.92352				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.53985				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.54131				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.44379				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.40338				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.44379				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.40176				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.99980				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.03125	8.75000	97.85933				0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.87314				0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	9.19449	100.00000	9.16547				0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	8.40075	100.00000	8.37423				0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.83162				0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.38679	100.00000	1.37960				0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.80846				0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	20.70281	100.00000	20.54742				0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	100.00000	1.56250	100.00000	0.00000				0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	0.35672	100.00000	0.35193			2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
FRC214	On 07/11/2017	Spot Bond	100.00000	8.83883	100.00000	0.00000				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	100.00000	2.20971	100.00000	0.00000				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	8.83883	100.00000	0.00000				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	100.00000	8.77915	100.00000	8.39241				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	100.00000	8.83883	100.00000	0.00000				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	100.00000	2.26022	100.00000	2.24326				0.00	0	50,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC220	On 04/11/2017	Spot Bond	100.00000		9.04089	100.00000	8.97303				0.00	0	1,900,000,000.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.11798				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.11192				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.33355				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.20444				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.40500		117.28832	3.40500	122.32805				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.13143				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.14240				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.45500		107.84189	3.45500	121.93526				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.43500		105.45716	3.43500	122.09220				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.66000		102.28668	2.66000	127.36496				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.73000		101.51151	2.73000	134.56598				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.22907				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.98990				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.12415				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.96732				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.30446				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.25820				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.07596				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.07475				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.23630				0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.01373				0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.20742	100.00000	10.18243				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
FRD02U	On 01/06/2016	Spot Bond	100.00000		24.71617	100.00000	24.65564				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		59.24558	100.00000	59.06061				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		18.64969	100.00000	18.59081				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.80000		150.79255	4.80000	150.75489				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.82194				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.41279				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.46834				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.69940				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.69210				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.73845				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	100.48797				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.06800		82.93533	2.06800	103.04390				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.40000		103.10347	2.40000	135.34338				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.32010				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.41858	10.38000	100.39062				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.41858	10.38000	100.39062				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	100.16860				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.54000		100.61405	2.54000	109.21423				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.55000		209.00633	2.55000	209.82957				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.51000		109.81747	2.51000	109.79679				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.58957				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.58000		208.11922	2.58000	208.94248				0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.20743				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
FRS114	On 31/01/2025	Spot Bond	2.47000		110.11763		2.47000	110.09700			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.60000		108.08087		2.60000	108.06026			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.74590			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	49.22600			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00002			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.70500		106.60105		2.70500	106.07611			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.70000		113.60091		2.70000	260.29275			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.75000		111.46011		2.75000	258.47102			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.40000		96.44158		2.40000	97.00455			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.68000		124.89575		2.68000	269.19036			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.18000		129.51810		2.18000	279.15679			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.90000		122.92551		2.90000	264.94230			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.53500		102.15001		2.53500	129.39962			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.21371			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.06500		133.43706		2.06500	129.33419			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.38210			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.65080			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.03976			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.38000		109.31210		2.38000	109.29191			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		19.55520		104.97509	19.50519			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		23.77030		101.07593	23.71153			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.91068		100.44759	15.87156			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		22.12300		100.76967	22.06845			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
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	2.07000	117.57169		2.07000	117.55087			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	2.33000	97.54803		2.33000	111.51230			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.61555			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.36000	97.28131		2.36000	111.20731			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.67818			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.38000	127.64467		2.38000	348.57375			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.92141			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.54756			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	6.58000	102.03884		6.58000	102.02086			0.00	0	271,480,000.00
FRX16	On 15/09/2016	Spot Bond	7.52000	101.97230		7.52000	101.95152			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.90500	102.72133		7.90500	102.69933			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.05500	107.89037		8.05500	107.86696			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.54000	106.14754		8.54000	106.12342		35,194,194,000,000.00	4,121,100,000	3,488,090,000.00	
FRX20	On 01/10/2020	Spot Bond	8.80500	100.62534		8.80500	100.60151			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.37500	92.19534		9.37500	92.17200			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.52000	112.25240		9.52000	112.22388			0.00	0	700,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.76000	100.41308		9.76000	99.11478			0.00	0	800,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.11000	97.16173		10.11000	97.13569			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.09500	80.79944		10.09500	80.77758			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.85551			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.88611			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
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.89833			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.92884			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.97770			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.01432			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.17288			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.45271			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.51653			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.53148			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.57405			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.63795			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.69119			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.92538			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.72443			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.89298			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.84500	102.06096		8.84500	102.03669			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
GPT30	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.59748			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond		100.00000	85.33380		100.00000	80.04386			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
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.19350			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.19747			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
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.20516			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.21469			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.22790			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
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.25312			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.57915			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.45659			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.22001			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.36896			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.18130			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.69064			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.88521			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37637			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.77400			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.03283			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.25348			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.64680			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.09853			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.01199			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.01271			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.55448			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.38666			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	100.00000	80.21978		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
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
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	100.36238			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.42116		101.33753		7.42116	97.60889			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	100.37843			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.42135		100.91438		8.42135	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	100.39906			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.87162		100.93609		8.87162	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	100.42424			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	100.43410			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.51304			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.53071			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.98339			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.87500		104.22920		8.87500	104.20462			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.98500		110.59102		7.98500	110.56750			16,461,876,000,000.00	2,061,600,000	2,099,130,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	1.98000	131.42493		1.98000	283.26821			0.00	0	9,767,460,000.00
HWAY24	On 07/12/2024	Spot Bond	1.99000	134.21787		1.99000	289.28792			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.35500	101.52456		9.35500	101.49934			56,320,842,000,000.00	6,020,400,000	4,206,680,000.00
HWAY35	On 31/07/2035	Spot Bond	9.29500	102.05181		9.29500	102.02662			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	88.13559		100.00000	87.92271			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	23.01960		100.00000	22.96323			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	58.06821		100.00000	57.92753			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	27.74979		100.00000	27.68256			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	16.25646		100.00000	16.21708			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	89.55128		100.00000	89.33496			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.72000	117.94183		1.72000	117.92212			25,715,630,388,000.00	14,950,947,900	08,747,580,600.00
I2038	On 31/01/2038	Spot Bond	1.78000	125.21494		1.78000	125.19383			298,554,108,772,000.00	67,727,027,400	93,844,200,000.00
I2046	On 31/03/2046	Spot Bond	1.84000	124.94781		1.84000	124.92648			5,524,016,904,000.00	3,002,183,100	49,963,331,900.00
I2050	On 31/12/2050	Spot Bond	1.83000	135.41202		1.88000	133.73320			51,847,107,990,000.00	28,331,753,000	25,989,858,600.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.45000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.30000	102.60976		7.30000	102.58974			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.64216			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.55281			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.09000	103.15951		8.09000	103.13691			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.74500	107.96364		7.74500	107.94098			774,500,000,000.00	100,000,000	50,000,000.00
IBL28	On 18/08/2016	Spot Bond	7.91000	102.38751		7.91000	102.36593			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.01142			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.50000	101.61171		1.50000	130.58249			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.13500	104.83857		2.13500	132.80681			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
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.91101			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.38800			0.00	0	700,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.86500		103.49428		7.86500	103.47235			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.37999			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.09482			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.93309			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.48500		101.36581		8.48500	101.34280			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.95000		95.31328		8.95000	95.29060			183,475,000,000.00	20,500,000	2,385,300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.88535			0.00	0	700,000,000.00
IBL49	On 02/04/2018	Spot Bond	7.94500		98.92687		7.94500	98.90571			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.00000		102.83755		9.00000	102.78962			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.11463			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.11790			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.90026		7.90000	100.87902			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.26500		101.67228		8.26500	101.64991			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.12986			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.87464			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.51500		104.03051		7.51500	104.00966			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.22500		105.52152		8.22500	105.49840			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.38500		107.56736		9.38500	107.54056			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.74665			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.25109			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15676			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
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.16008			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.16325			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00593		100.00000	0.00591			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.37964			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.30099			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.62500	99.05353		8.62500	99.03056			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.26129		5.00000	100.24786			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.26129		5.00000	100.24786			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.33743		5.00000	101.32384			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.25811		5.00000	100.24452			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.59254		4.00000	100.58154			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	102.44295		4.00000	100.21785			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	33.46492		100.00000	33.36044			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	33.21905		100.00000	33.11534			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	33.21905		100.00000	33.11534			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	105.51339		9.20000	105.48732			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.87976			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.87976			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.88701			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.32688		100.00000	8.30649			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.93090			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.79129			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond		100.00000	82.02247		100.00000	81.83857			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.84000	101.30936		8.84000	101.28557			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
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.45451			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		10.50557		100.00000	10.48012			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		59.24558		100.00000	59.06061			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		84.10138		100.00000	83.90805			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		91.47870		100.00000	91.25000			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		9.29683		100.00000	9.25595			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		99.18479		100.00000	99.45504			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		98.91599		100.00000	98.64865			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		96.80315		100.00000	96.55106			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		99.18478		100.00000	99.45504			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.25000		99.94866		6.25000	99.96577			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.25000		99.93155		6.25000	99.86320			0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.25000		99.81200		6.25000	99.74381			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.25000		99.69273		6.25000	99.62470			0.00	0	0.00
INA449	On 02/12/2014	Spot Bond	100.00000		93.58974		100.00000	100.00000		150,000,000,000,000.00	1,500,000,000	1,500,000,000.00	
INA450	On 09/12/2014	Spot Bond	6.35000		99.44637		6.35000	99.37760		158,750,000,000,000.00	25,000,000,000	25,000,000,000.00	
INA503	On 13/01/2015	Spot Bond	6.40000		98.83885		6.40000	98.77038			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.45000		98.70921		6.45000	98.64038			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.45000		98.58883		6.45000	98.52017			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		98.46874		6.45000	98.40025			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.34895		6.45000	98.28063		82,560,000,000,000.00	12,800,000,000	12,800,000,000.00	
INA508	On 17/02/2015	Spot Bond	100.00000		78.15846		100.00000	100.00000		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.96186			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
ING115	On 31/03/2016	Spot Bond	10.98431	102.39142		10.98431	102.02038			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.98431	101.14937		10.98431	101.12186			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.08710			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.66663			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06675			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.61696		6.50000	100.59927			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09043			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.44484			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.06391			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.45764			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.04821			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.04180			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.81838			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.81357			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.05358			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.92745			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.46082			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.44442			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.70714			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.92932			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.37419			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.38989			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92630			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.01068			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
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.26212			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	103.51534			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.98271			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	99.83842			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000		84.49074		100.00000	84.29561			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.66411			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.50454			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.51102			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.60000	101.02400		8.60000	101.00064			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.75399			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.77159			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.78334			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.45046			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.47313			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.75336			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.17500	105.28985		9.17500	105.26419		18,350,000,000,000.00	2,000,000,000	1,000,000,000.00	
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.07086			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.43500	104.44972		8.43500	104.42589		20,421,135,000,000.00	2,421,000,000	2,040,200,000.00	
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.64770			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.58125			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.95189			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.85422			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.10582			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
IV014	On 22/06/2015	Spot Bond	8.48000	105.18345		8.48000	105.15958			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.73280			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.44409			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.22500	97.69517		3.22500	126.32215			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000	140.14910		3.65000	140.11830			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.83328			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.56667			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.47920			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.30999			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.90555			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.72000	97.48995		3.72000	98.31953			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.72000	97.40868		3.72000	104.65330			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.40194			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.81242			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.10500	110.69312		10.10500	110.66298			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.33317			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75000	138.61549		3.75000	138.58466			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	99.72677		100.00000	100.00000			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	99.88923		100.00000	99.62072			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.43596			0.00	0	0.00
IVA446	On 13/11/2014	Spot Bond	6.25000	99.89737		6.25000	99.82906			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.35000	99.53247		6.35000	99.46358			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.35000	99.41197		6.35000	99.34325			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.40000	98.92457		6.40000	98.85598			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
IVA503	On 15/01/2015	Spot Bond	6.45000		98.79537		6.45000	98.72643			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.45000		98.67478		6.45000	98.60601			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.45000		98.67478		6.45000	98.48588			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.45000		98.43449		6.45000	98.36605			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.45000		98.31478		6.45000	98.24650			1,935,000,000,000.00	300,000,000	300,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	99.87502			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.80386			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.52861			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.61838			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.51024			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.70027			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.37471			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.50497			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.50822			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.51470			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.48551			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.36008			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.16763			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.02845			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.78979			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.38289			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.36913			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.73324			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
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.52424			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.26335			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.15042			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.95678			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.79682			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.81685			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.81684			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.82500	102.85170		8.82500	104.58454			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	13.17235		100.00000	13.12282			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.27464		100.00000	10.22945			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.39000			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.04500	102.20388		9.04500	104.15275			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17069			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.84796			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.02780			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.82326			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.25277			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.45306			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.28000	104.39157		7.28000	100.38660			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	98.65952		100.00000	99.89626			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.15182			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	84.07642		100.00000	83.88621			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.19910			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	39.59249		100.00000	39.49657			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
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.87469			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		98.11828		100.00000	97.85523			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		96.02337		100.00000	95.77525			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		82.74114		100.00000	82.55686			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		87.16004		100.00000	86.96592			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		81.73809		100.00000	81.55845			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		91.47747		100.00000	91.25216			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.13392			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.17490			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.31691			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		52.20318		100.00000	52.07671			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.56838			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.02718			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.32000		140.90503		8.32000	140.87331			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.07898			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.95090			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.04428			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.36480			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.92279			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.15304			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.12477			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.52500		99.70436		8.52500	99.68174			189,255,000,000.00	22,200,000	2,445,900,000.00
LGL03	On 03/04/2018	Spot Bond	8.59500		75.09256		8.59500	97.93205			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
LGL04	On 14/08/2020	Spot Bond	9.13000	102.24582		9.13000	102.22102			186,252,000,000.00	20,400,000	587,900,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.59240			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.80000	105.19332		9.80000	105.16582			20,384,000,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.73319			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.61460			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.71667			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.83876			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.64165			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.44231			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.89368			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.48889			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.42722			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.17924			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.18791			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.02051			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.54536			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.13453			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.65395			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.99120			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.35579			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
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.91761			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.90167			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.40011			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.49820			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.98228			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.98188			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	98.39573		100.00000	98.13333			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	36.68068		100.00000	36.59085			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	88.99756		100.00000	88.78049			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	17.24412		100.00000	17.16828			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	20.39312		100.00000	20.24005			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	20.52572		100.00000	20.37165			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.48500	102.53601		8.48500	102.51260			7,299,645,500,000.00	860,300,000	543,400,000.00
MBSA02	On 15/04/2019	Spot Bond		8.50500	102.00554		8.50500	101.98220			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.17619			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.09849			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.47212			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.62767			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.44289			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.55694			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.68000	102.35478		7.68000	102.33360			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.47500	106.13176		8.47500	106.10783			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
MEFSB5	On 05/01/2022	Spot Bond	9.30000	107.02774	9.30000	107.00131					0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.30500	103.94271	6.30500	103.92488				10,088,000,000,000.00	1,600,000,000	800,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.89220					0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.92275					0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.30000	104.87820	9.30000	105.00347					0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.45000	102.08150	7.45000	102.06087					0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.47586					0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.60500	104.23645	8.60500	104.21246					0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.05150					0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.17500	107.59413	9.17500	105.58612				7,340,000,000,000.00	800,000,000	400,000,000.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000	15.47308	100.00000	15.43518					0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.71861					0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.30500	104.10773	8.30500	104.08459					0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.40000	104.23686	7.40000	104.21628				28,712,000,000,000.00	3,880,000,000	970,000,000.00	
MTN04	On 13/07/2017	Spot Bond	8.29500	107.52967	8.29500	107.50593					0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.10974	100.89771	6.09482					0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.19133	100.61875	6.17624					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	99.84901					0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	99.84777					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
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.83508			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.82008			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.72545	100.00000	0.72369				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.72545	100.00000	0.72369				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.75000	101.06992		8.75000	101.04640			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	100.88150		7.59000	100.86109			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.82000	104.40280		8.82000	104.37831			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.62500	104.88959		8.62500	104.86512			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.54368			0.00	0	5,900,000,000.00
NBK13A	On 19/03/2024	Spot Bond		9.08500	105.30586		9.08500	105.28002			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.71801			0.00	12,400,000	3,100,000.00
NBK14A	On 26/06/2021	Spot Bond		8.98500	104.89947		8.98500	104.82351			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.58701			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.78672			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43083			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.46780			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85545			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80325			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.85466			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.00000	104.41852		7.00000	104.39867		249,977,000,000,000.00	35,711,000,000	18,518,300,000.00	
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.31202			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.30500	113.91744		8.30500	113.89184		172,744,000,000.00	20,800,000	1,449,000,000.00	
NBK4	On 28/10/2024	Spot Bond		10.49500	36.96249		10.49500	36.95238			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
NBK6A	On 19/04/2015	Spot Bond	7.20000	101.57405		7.20000	101.55464			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.58745			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.38510			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.70000	103.27533		7.70000	103.25378			0.00	0	1,760,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.90263			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.98983			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.50953			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.66958			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.49108			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.44667			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.81171			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.35336			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	100.21309			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.17082			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	89.14668			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.83859			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.77275			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96243			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.91357			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.38167			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.88361			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.87049			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.86989			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
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.11955			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.99992			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.66500	106.95368		9.66500	107.34755			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.99387			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.70000	105.69134		9.70000	106.22928			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.99992			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.90076			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.94044			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.00958			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.02165			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.99000	103.54151		7.99000	103.51911			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.24282			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	103.44520			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.68500	105.44815		9.68500	105.66608			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	102.59014			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	100.54697			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.56093			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.69500	117.53224		11.69500	117.49595		38,125,700,000,000.00	3,260,000,000	1,630,000,000.00	
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.17390			0.00	400,000,000	200,000,000.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.06343			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.19000	170.05876		2.19000	170.02816			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.60000	94.98012		2.60000	137.85068			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.35000	107.14029		8.35000	107.11648			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
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.07027			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.98000		108.47634		8.98000	108.45017			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.54467			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.61094			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.46167			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.51360			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.48246			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.18000		108.48526		9.18000	110.04934			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.51365			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.54473			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.52397			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.38000		108.49443		9.38000	108.46709			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.58631			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.56548			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.57586			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.95945			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.83301			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.60699			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.16500		119.22879		8.16500	119.20272			0.00	0	690,840,000.00
NRA022	On 31/10/2022	Spot Bond	9.02500		118.30021		9.02500	118.27137		1,805,000,000,000.00	200,000,000	434,610,000.00	
NRA023	On 31/05/2023	Spot Bond	2.08500		175.41844		2.08500	175.38737			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.76000		124.17170		9.76000	124.13938		49,190,400,000,000.00	5,040,000,000	2,920,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.83625			0.00	0	0.00
NTC13	On 31/01/2015	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
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.67397			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.99585			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.23143			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.48938			0.00	0	400,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.69725			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.11823			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.56254		100.00000	18.51757			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	56.80820		100.00000	56.67059			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.29000	101.76498		7.29000	101.74497		126,265,716,000,000.00	17,320,400,000	8,660,400,000.00	
OTCA2U	On 31/07/2016	Spot Bond		100.00000	21.33062		100.00000	21.27895			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	87.82561		100.00000	87.62088			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.90375			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.26360			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.25143			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.14724			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		100.00000	72.06095		100.00000	71.92848		2,900,000,000,000,000.00	29,000,000,000	14,500,000,000.00	
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.96691			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.96095			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.32526			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		9.27500	106.23347		9.27500	106.15047			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.19619			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
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.20154			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.20395			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.20931			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.23229			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.23763			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.13497			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.74000		42.97860		7.74000	42.96968			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.30000		107.84853		6.30000	107.83006		6,796,125,000,000,000.00	78,750,000,000	22,816,666,600.00	
R158P	On 15/09/2015	Spot Bond	6.49000		94.69413		6.49000	94.67742			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.59000		113.82792		6.59000	113.80754		6,142,391,108,538,000.00	32,077,558,200	46,948,891,500.00	
R159P	On 15/09/2016	Spot Bond	6.42000		88.94691		6.42000	88.93139			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.96000		123.48909		7.92000	123.81133		4,520,282,792,928,000.00	80,437,536,800	49,818,626,500.00	
R187P	On 21/12/2026	Spot Bond	7.66000		40.20933		7.66000	40.20108			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.58000		37.67665		7.58000	37.66899			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.68000		289.62158		1.68000	289.57346		78,194,201,904,000.00	46,544,167,800	27,428,341,500.00	
R201	On 21/12/2014	Spot Bond	5.71000		103.66147		5.73000	103.64283		111,878,248,906,000.00	19,593,388,600	6,570,694,300.00	
R202	On 07/12/2033	Spot Bond	1.75000		235.32783		1.75000	235.28828		536,333,787,500,000.00	06,476,450,000	53,721,259,200.00	
R2023	On 28/02/2023	Spot Bond	7.68000		101.86299		7.68500	101.81138		5,340,350,880,000,000.00	95,358,187,500	35,920,016,000.00	
R203	On 15/09/2017	Spot Bond	6.76000		105.00257		6.74500	105.02260		7,974,235,363,484,000.00	79,620,615,900	57,556,500,000.00	
R2030	On 31/01/2030	Spot Bond	8.34500		99.18777		8.34500	99.16575		9,612,386,175,041,000.00	51,873,717,800	55,833,463,700.00	
R2032	On 31/03/2032	Spot Bond	8.50000		98.59721		8.50000	98.57466		3,546,317,300,000,000.00	17,213,800,000	55,877,284,100.00	
R2037	On 31/01/2037	Spot Bond	8.61500		101.13421		8.61500	101.11103		3,490,770,960,961,000.00	05,196,861,400	69,772,104,000.00	
R204	On 21/12/2018	Spot Bond	7.06000		106.33606		7.05500	106.33388		8,732,412,589,454,000.00	36,885,635,900	38,799,379,800.00	
R2044	On 31/01/2044	Spot Bond	8.70500		102.80488		8.70500	102.78108		2,717,918,625,000,000.00	12,225,000,000	39,561,500,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond		8.69500	102.21727		8.69500	102.19323			3,693,995,566,943,500.00	24,841,353,300	08,440,709,900.00
R207	On 15/01/2020	Spot Bond		7.30500	102.01638		7.30000	102.01775			2,439,393,308,572,500.00	33,934,744,500	81,010,546,600.00
R208	On 31/03/2021	Spot Bond		7.46500	97.11031		7.47500	97.04173			6,756,399,794,549,000.00	05,076,998,600	15,991,325,700.00
R209	On 31/03/2036	Spot Bond		8.58500	77.94579		8.53500	78.32945			5,838,823,836,798,000.00	80,119,258,800	83,884,626,100.00
R210	On 31/03/2028	Spot Bond		1.72000	173.97844		1.75000	173.35595			38,830,693,856,000.00	22,575,984,800	39,486,566,100.00
R211	On 31/01/2017	Spot Bond		0.80000	132.59211		0.80000	132.57326			99,843,418,640,000.00	24,804,273,300	84,687,750,800.00
R212	On 31/01/2022	Spot Bond		1.56500	137.86270		1.56500	137.84027			321,561,188,989,500.00	05,470,408,300	18,107,100,000.00
R213	On 28/02/2031	Spot Bond		8.43000	88.74588		8.38000	89.12602			7,956,834,596,193,000.00	43,871,245,100	79,753,900,000.00
R214	On 28/02/2041	Spot Bond		8.63500	79.15359		8.63500	79.13511			8,142,599,240,039,000.00	42,976,171,400	05,655,976,800.00
R227C	On 15/03/2015	Spot Bond		6.65000	97.72109		6.65000	97.70370			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.49000	94.69413		6.49000	94.67742			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.41000	91.81415		6.41000	91.79815			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.42000	88.94691		6.42000	88.93139			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.73500	99.31340		5.73500	99.29791			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.56000	96.07574		6.56000	96.05880			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.43000	93.15584		6.43000	93.13973			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.41000	90.28251		6.41000	90.26695			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.47000	87.37107		6.47000	87.35587			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.72000	84.09818		6.72000	84.08300			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.77000	81.24164		6.77000	81.22686			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.06000	77.78825		7.06000	77.77351			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.04000	75.19579		7.04000	75.18157			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.02000	72.70377		7.02000	72.69006			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
R336C	On 21/12/2019	Spot Bond	7.01000	70.27315		7.01000	70.25993			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.26000	66.97863		7.26000	66.96558			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.24000	64.70886		7.24000	64.69628			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.39500	61.83310		7.39500	61.82083			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.36500	59.75130		7.36500	59.73950			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.33500	57.75632		7.33500	57.74496			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.30500	55.84413		7.30500	55.83319			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.26500	54.05584		7.26500	54.04530			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.22500	52.34505		7.22500	52.33490			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.86000	47.63183		7.86000	47.62179			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.82000	46.00956		7.82000	45.99992			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.78000	44.45969		7.78000	44.45041			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.74000	42.97860		7.74000	42.96968			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.70000	41.56289		7.70000	41.55431			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.66000	40.20933		7.66000	40.20108			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.62000	38.91488		7.62000	38.90693			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.58000	37.67665		7.58000	37.66899			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.58995			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.77081			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.63767			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.50291			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	19.90390		100.00000	19.85569			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	8.88663		100.00000	8.86510			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.26055		100.00000	24.20114			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
RCSB4U	On 07/11/2015	Spot Bond	100.00000		44.44444	100.00000	29.62963				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.04760				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.19654				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.58447				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.79411				0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.39068				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.95801				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.54378				0.00	0	300,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.01960				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.22270				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.33405				0.00	12,740,000,000	6,370,000,000.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.45871				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	101.28357				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.63898				0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.35726				0.00	0	1,000,000,000.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	102.31684				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	83.46919				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	80.86991				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	84.25335				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	88.52874				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.16734				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000	0.00000	81.82277				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
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	91.65138			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.28603		12.35000	105.25175			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.13406		100.00000	13.10224			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.36638			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.23972			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.88228			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.97780			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.15687		100.00000	4.14669			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		22.60916		100.00000	22.55439			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.32910		100.00000	33.24835			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.31260		100.00000	12.29751			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		26.61737		100.00000	26.55288			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.49774			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	76.96680			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.77500		106.25080		8.77500	106.22573			179,010,000,000.00	20,400,000	773,800,000.00
RW23	On 10/12/2023	Spot Bond	8.93500		107.41019		8.93500	107.38453			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.61000		90.97543		9.61000	108.99999			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.59870			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.79000		110.53202		7.79000	110.50908			17,917,000,000,000.00	2,300,000,000	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.67119			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.79500		106.46558		8.79500	106.44055			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.31731			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.48851			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.15873			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
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.29977			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.29479			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.95000		105.77563		6.95000	105.75600			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.55500		100.18307		8.55500	100.16002		40,550,700,000,000.00	4,740,000,000	2,370,000,000.00	
SBN27	On 15/09/2015	Spot Bond	7.76000		106.60407		7.76000	106.58166			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		106.43542		7.96000	106.41248			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.55000		106.78162		7.55000	106.75977			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.14500		101.45351		8.14500	101.43113			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.69500		106.65898		7.69500	106.63674			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.95000		106.44384		7.95000	106.42092			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.07721			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.73688			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.79500		103.91079		7.79500	103.88884			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.82545			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.95296			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.88086			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.24500		108.34534		9.24500	108.31859			0.00	0	710,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.82000		101.35299		9.82000	101.32659			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	99.76317			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.76273			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.74080			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.92207			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.63500		104.88574		8.63500	104.86165		537,960,500,000.00	62,300,000	1,084,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS26U	On 28/02/2017	Spot Bond	100.00000		15.39898		100.00000	15.36508			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.22500		107.71078		9.22500	107.68439			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.43632			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.73500		103.33218		8.73500	103.30804			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.83000		92.58262		9.83000	92.55848			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.09332			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.57000		133.84946		9.57000	105.46657			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.96331			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.98937			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.72000		110.09662		9.72000	103.69298			29,160,000,000,000.00	3,000,000,000	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.17500		96.86483		9.17500	96.84121			1,651,500,000,000.00	180,000,000	5,700,000.00
SBS9	On 07/07/2016	Spot Bond	7.59000		109.68224		7.59000	109.66005			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.21000		129.23497		2.21000	278.54632			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.44500		102.97939		1.44500	130.73756			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	105.90019			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			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	100.52385			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.28453		100.00000	15.24709			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		164.59181		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.07000		115.00836		2.07000	128.98894			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
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.61696		6.50000	100.59927			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.46011			0.00	2,500,000,000	1,000,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.82836			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.35052			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.77500	103.05483		8.77500	103.03065			0.00	0	262,600,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.07481			0.00	46,800,000	11,700,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.83888			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.95157			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.87384			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	16.29594		100.00000	16.25646			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.17553			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	65.45789		100.00000	65.25353			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07039			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	23.07612		100.00000	23.01960			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	34.49336		100.00000	34.38449			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	25.40611		100.00000	25.32679			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.08500	104.24195		9.08500	104.16522			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.38130			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.75924			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.84000	105.10191		7.84000	105.07995		33,555,200,000,000.00		4,280,000,000	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.65500	102.23568		8.65500	102.08174			0.00	0	50,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.09500	101.57898		8.09500	101.55671		44,684,400,000,000.00		5,520,000,000	2,760,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.58563			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
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.78250			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.09316			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.05110			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.07942			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.12990			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.84500	106.15108		7.84500	106.12876			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.45817			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.73679			0.00	0	230,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.43862			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.02500	96.40048		9.02500	96.37711			375,440,000,000.00	41,600,000	125,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.47362			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.94210			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.21986			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.08300	89.56022		9.08300	89.53837			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.57500	91.85010		8.57500	91.82891			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.97500	103.50471		6.97500	103.48510			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.56000	96.85151		8.56000	96.82944			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08934			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.92500	102.00704		7.92500	101.98514			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.47000	109.69926		2.47000	110.09700			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.00500	102.00187		8.00500	102.98452			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.97040			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.52000	110.92486		9.52000	110.89667			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.29307			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
SSN021	On 28/02/2031	Spot Bond		9.73000	79.19442		9.73000	79.17363			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.34431			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.00237			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.42111			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.94750			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.47022			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	101.33136		0.00000	98.40162			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.79373			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.01152			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.69069			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.07335			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.56955			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.42757			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.42087			0.00	0	0.00
SY1176	On 04/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.93106			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.93095			0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.49798			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.81043			0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.79277			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.79288			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
SY1183	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.68975			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.62132			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.56927			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond	100.00000	92.17172		100.00000	91.93955		1,480,000,000,000,000.00	14,800,000,000	7,400,000,000.00	
SZ18	On 30/09/2015	Spot Bond	6.76000	106.19607		6.76000	106.17667		3,785,600,000,000.00	560,000,000	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.53000	104.21644		8.53000	104.19253			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	44.30452		100.00000	44.19719			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.32567			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00700			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.30008			0.00	0	6,040,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.38027			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.86168			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.90448			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.73712			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.52135			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.17179			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.84000	103.75190		7.84000	103.73023			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.34069			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.34973			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.36511		7.83000	102.34375			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.33572			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.34702			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.36384			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
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.33572			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.34702			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	82.72617		7.16000	102.14458			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.36913			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.36733			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.41054			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.40470			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.57998			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.56005			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.33526			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.34973			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.63471		8.73000	102.56324			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.33392			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.34702			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.52500	97.03073		8.52500	101.39416			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.33902			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.35511			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.37004			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.36507			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.37164			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.40964			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.40785			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	94.33319			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
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.54896			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.55073			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.55418			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000		0.00000	100.83485			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.86275			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.90000	104.42567		8.90000	102.23711			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.93529			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.02452			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.38638			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.35556			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.05934		101.06155	6.04451			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	100.49797			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.37454			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.39256			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.58175			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.67460			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.34867			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.35327			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.34867			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.35327			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.35556			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.34591			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.35327			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
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.37853			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.37853			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.37853			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.41523			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.42439			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.41293			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.59566			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.60703			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.60248			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.43000	102.34577		7.43000	102.32565			0.00	0	1,585,000,000.00
TL20	On 22/02/2020	Spot Bond	9.30000	90.86360		9.30000	90.81105			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.64500	104.08259		7.64500	104.06137		42,966,429,000,000.00		5,620,200,000	27,486,600,000.00
TN20	On 17/09/2020	Spot Bond	9.15500	107.45176		9.15500	107.42520		306,042,678,100,000.00		33,429,020,000	19,260,200,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.08037		100.00000	1.07700			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.43500	108.18475		9.43500	108.15720		98,124,000,000,000.00		10,400,000,000	7,800,000,000.00
TN25	On 19/08/2025	Spot Bond	9.65500	101.01314		9.65500	100.98726		332,904,400,000,000.00		34,480,000,000	16,770,000,000.00
TN27	On 14/11/2027	Spot Bond	9.70500	93.95543		9.70500	93.93124		79,609,144,500,000.00		8,202,900,000	6,249,500,000.00
TN30	On 09/10/2030	Spot Bond	10.09500	109.98763		10.09500	103.96668		40,380,000,000,000.00		4,000,000,000	12,000,000,000.00
TN40	On 01/10/2040	Spot Bond	10.58500	103.08433		10.58500	102.26026			0.00	0	9,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.58836			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	102.59815			0.00	800,000,000	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.78682			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.78129			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
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.78062			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.75293			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.69596			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	99.78099			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.74424			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.62253			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.63512			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	95.57470			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	95.29541			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.19383		10.00000	100.16611			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.18900		9.75000	100.16197			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.18852		100.00000	10.16137			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.04989			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.11297			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.14799			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.15499			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.35073			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.78211			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.27232		100.00000	11.22275			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.88802			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.66814			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.72807			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.25584			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.13175			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
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000		0.00000	97.78151			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	97.56267			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.32085			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.08184			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	96.36089			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	96.09071			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.91201			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	95.43835			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	95.26413			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.96124			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.63927			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.35986			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.94292			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.05304			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.85783			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.29611			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.79574		100.00000	14.75989			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		86.02417		100.00000	85.82822			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.46421			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.39062			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.35415			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		62.20996		100.00000	61.74301			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.40171			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
TWC069	On 19/01/2015	Spot Bond	0.00000	100.00000	0.00000	102.00162				0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.78310				0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.70904				0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.59748				0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.51236				0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.72336				0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.36469				0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.72890				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.87500	110.60681	8.87500	110.58028				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
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.72025				0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.74718				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.92473				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.92204				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.92200				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.78715				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.80781				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.98000	113.49627	6.98000	113.47511			139,600,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.29000	243.08160	1.29000	243.04381				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.62000	105.25994	6.62000	105.24131				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.24500	108.00871	7.24500	107.98782			68,103,000,000,000.00	9,400,000,000	5,000,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.61000	109.24717	7.61000	109.22500				0.00	0	60,000,000.00
WSP4	On 28/05/2020	Spot Bond	7.92500	108.73497	7.92500	108.71201				0.00	0	250,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	8.01500	108.92607		8.01500	108.90281			46,487,000,000,000.00	5,800,000,000	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.25000	96.09792		6.25000	96.08185			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.18000	94.39450		6.18000	94.37871			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.74500	99.63929		5.74500	99.62367			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.25000	96.08185		6.25000	96.06579			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.00000	71.40574		7.00000	71.39217			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	51.73868		100.00000	51.64052			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	27.38593		100.00000	27.33397			0.00	0	0.00
Total for j-Bonds :										1.29e+017	2,534,334,100	18 431 299 200.00
Grand Total:										1.29e+017	2,534,703,536	18 435 192 500.00