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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/08/2014

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 22/08/2014	Any day expiry		10.66740	10.66740	10.69350	10.69350		10.33	0.00	0	0.00
\$ / R	10.33	Put	On 22/08/2014	Any day expiry	0.13980	0.00014	0.22090	0.00022	0.140	22.87	0.00	0	19,547.00
\$ / R	12.07	Call	On 22/08/2014	Any day expiry	0.00000	0.00000	0.00900	0.00001	0.000	48.55	0.00	0	19,547.00
\$ / R		On 25/08/2014	Any day expiry		10.66740	10.66740	10.69660	10.69660		8.74	0.00	0	0.00
\$ / R	10.67	Call	On 25/08/2014	Any day expiry	39.42790	0.03943	62.68220	0.06268	39.428	9.14	0.00	0	3,500.00
\$ / R		On 26/08/2014	Any day expiry		10.66450	10.66450	10.69830	10.69830		9.20	0.00	0	0.00
\$ / R	10.71	Call	On 26/08/2014	Any day expiry	31.28750	0.03129	47.41830	0.04742	31.288	10.19	0.00	0	5,000.00
\$ / R		On 27/08/2014	Any day expiry		10.66620	10.66620	10.70000	10.70000		9.49	0.00	0	1,959.00
\$ / R	10.80	Put	On 27/08/2014	Any day expiry	151.58380	0.15158	126.28040	0.12628	151.584	11.56	0.00	0	500.00
\$ / R	12.83	Call	On 27/08/2014	Any day expiry	0.01540	0.00002	0.00880	0.00001	0.015	38.98	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.66780	10.66780	10.70180	10.70180		9.66	0.00	0	0.00
\$ / R	8.30	Put	On 28/08/2014	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.000	15.10	0.00	0	5,000.00
\$ / R	10.71	Call	On 28/08/2014	Any day expiry	42.31130	0.04231	59.43380	0.05943	42.311	10.35	0.00	0	3,500.00
\$ / R	10.96	Call	On 28/08/2014	Any day expiry	6.13210	0.00613	9.26520	0.00927	6.132	13.22	0.00	0	5,000.00
\$ / R		On 01/09/2014	Any day expiry		10.67460	10.67460	10.70880	10.70880		9.83	0.00	0	0.00
\$ / R	10.60	Call	On 01/09/2014	Any day expiry	121.29270	0.12129	146.99340	0.14699	121.293	10.64	0.00	0	5,000.00
\$ / R		On 02/09/2014	Any day expiry		10.67620	10.67620	10.71050	10.71050		9.97	0.00	0	0.00
\$ / R	10.80	Put	On 02/09/2014	Any day expiry	160.17170	0.16017	138.15860	0.13816	160.172	10.84	0.00	0	5,000.00

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 02/09/2014	Any day expiry	10.90	Call	19.90860	0.01991	26.83890	0.02684	19.909	11.71	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	243.70860	0.24371	216.33890	0.21634	243.709	11.71	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.68670		10.72110	10.72110		10.08	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	73.73850	0.07374	91.25510	0.09126	73.739	10.34	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.69900	10.69900	10.73330	10.73330		10.16	300,599,104.00	28,096	679,678.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.02520	0.00003	0.01930	0.00002	0.025	21.01	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.03430	0.00003	0.02630	0.00003	0.034	20.51	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.03700	0.00004	0.02840	0.00003	0.037	20.39	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.05460	0.00005	0.04180	0.00004	0.055	19.76	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	1.23190	0.00123	0.95400	0.00095	1.232	14.60	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	2.73650	0.00274	2.15640	0.00216	2.736	12.75	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	4.08130	0.00408	3.23860	0.00324	4.081	11.91	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	6.64910	0.00665	5.33510	0.00534	6.649	11.39	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	7.12040	0.00712	5.72440	0.00572	7.120	11.36	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	7.62110	0.00762	6.13890	0.00614	7.621	11.34	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	8.71890	0.00872	7.05000	0.00705	8.719	11.29	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	9.95570	0.00996	8.07990	0.00808	9.956	11.24	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	13.75150	0.01375	11.26290	0.01126	13.752	11.12	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	22.46350	0.02246	18.65850	0.01866	22.463	10.93	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	324.26630	0.32427	354.35740	0.35436	324.266	10.88	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	25.26630	0.02527	21.05740	0.02106	25.266	10.88	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	39.59690	0.03960	33.44160	0.03344	39.597	10.69	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	243.06940	0.24307	270.63990	0.27064	243.069	10.64	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	44.06940	0.04407	37.33990	0.03734	44.069	10.64	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	235.45430	0.23545	262.72370	0.26272	235.454	10.62	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	48.94090	0.04894	41.60110	0.04160	48.941	10.60	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	57.04610	0.05705	48.72300	0.04872	57.046	10.52	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	192.00990	0.19201	217.28820	0.21729	192.010	10.48	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	63.00990	0.06301	53.98820	0.05399	63.010	10.48	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	69.44690	0.06945	59.69000	0.05969	69.447	10.43	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	171.84830	0.17185	196.01110	0.19601	171.848	10.40	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	72.84830	0.07285	62.71110	0.06271	72.848	10.40	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	159.02770	0.15903	182.40660	0.18241	159.028	10.36	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	91.76690	0.09177	79.61320	0.07961	91.767	10.28	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	129.26160	0.12926	150.54960	0.15055	129.262	10.24	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	119.84360	0.11984	105.03690	0.10504	119.844	10.22	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	100.87820	0.10088	119.45210	0.11945	100.878	10.34	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	93.44020	0.09344	111.11240	0.11111	93.440	10.47	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	76.99840	0.07700	92.50830	0.09251	76.998	10.77	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	71.21530	0.07122	85.90650	0.08591	71.215	10.89	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	192.21530	0.19222	172.60650	0.17261	192.215	10.89	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	199.48240	0.19948	179.47380	0.17947	199.482	10.95	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	65.84940	0.06585	79.74930	0.07975	65.849	11.01	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	58.52660	0.05853	71.29470	0.07129	58.527	11.19	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	54.09330	0.05409	66.14670	0.06615	54.093	11.31	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	52.00360	0.05200	63.70950	0.06371	52.004	11.37	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	46.20250	0.04620	56.91830	0.05692	46.203	11.55	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	35.08090	0.03508	43.75390	0.04375	35.081	11.98	0.00	0	20,000.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	336.08090	0.33608	310.45390	0.31045	336.081	11.98	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	23.77520	0.02378	30.13610	0.03014	23.775	12.58	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	22.87780	0.02288	29.04310	0.02904	22.878	12.64	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	13.50120	0.01350	17.47950	0.01748	13.501	13.49	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	8.75430	0.00875	11.02240	0.01102	8.754	13.88	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	7.04930	0.00705	8.70930	0.00871	7.049	14.08	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	5.20950	0.00521	6.23330	0.00623	5.210	14.36	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	4.77960	0.00478	5.65990	0.00566	4.780	14.44	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	4.57830	0.00458	5.39260	0.00539	4.578	14.48	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	805.57830	0.80558	772.09260	0.77209	805.578	14.48	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	4.38580	0.00439	5.13770	0.00514	4.386	14.52	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	1.17990	0.00118	1.13500	0.00114	1.180	16.07	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.78010	0.00078	0.72030	0.00072	0.780	16.98	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,301.78010	1.30178	1,267.42030	1.26742	1,301.780	16.98	0.00	0	397.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.40790	0.00041	0.35060	0.00035	0.408	18.62	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.34410	0.00034	0.28970	0.00029	0.344	19.10	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.31710	0.00032	0.26430	0.00026	0.317	19.34	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.28730	0.00029	0.23650	0.00024	0.287	19.65	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.16740	0.00017	0.12800	0.00013	0.167	21.52	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.71120	10.71120	10.74560	10.74560		10.17	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			10.71830	10.71830	10.75280	10.75280		10.27	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	190.39720	0.19040	171.49300	0.17149	190.397	10.83	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.30800	0.00031	0.31570	0.00032	0.308	21.33	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.72370	10.72370	10.75820	10.75820		10.19	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.00030	0.00000	0.00620	0.00001	0.000	17.16	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	72.38520	0.07239	82.98730	0.08299	72.385	11.61	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.73990	10.73990	10.77450	10.77450		10.48	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	162.57260	0.16257	182.82720	0.18283	162.573	10.47	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.77780	10.77780	10.81260	10.81260		10.72	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.13530	0.00014	0.12950	0.00013	0.135	18.70	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	211.79760	0.21180	194.11340	0.19411	211.798	10.72	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	77.42110	0.07742	84.81400	0.08481	77.421	12.79	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	1.84680	0.00185	2.16620	0.00217	1.847	19.33	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.78880	10.78880	10.82360	10.82360		10.75	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	22.36510	0.02237	19.90510	0.01991	22.365	10.23	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	31.15370	0.03115	33.74180	0.03374	31.154	15.81	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.79070	10.79070	10.82540	10.82540		10.78	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	230.72500	0.23073	248.88330	0.24888	230.725	10.70	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	97.90330	0.09790	106.15910	0.10616	97.903	12.56	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.82750	10.82750	10.86230	10.86230		10.84	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	226.33410	0.22633	210.68320	0.21068	226.334	10.84	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	3.05860	0.00306	3.50590	0.00351	3.059	18.52	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.83330	10.83330	10.86810	10.86810		11.06	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.51880	0.00052	0.48100	0.00048	0.519	17.79	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	129.09700	0.12910	137.62140	0.13762	129.097	12.70	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.85670	10.85670	10.89140	10.89140		11.11	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			10.85870	10.85870	10.89330	10.89330		11.11	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.86060	10.86060	10.89530	10.89530		11.12	314,501,254.80	28,958	160,489.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	3.23950	0.00324	2.83800	0.00284	3.239	14.17	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	5.60410	0.00560	4.92310	0.00492	5.604	12.46	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	10.70840	0.01071	8.92590	0.00893	10.708	10.91	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	15.28100	0.01528	12.60090	0.01260	15.281	10.79	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	22.97140	0.02297	19.56060	0.01956	22.971	10.65	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	792.35330	0.79235	822.96310	0.82296	792.353	10.53	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	31.75330	0.03175	27.66310	0.02766	31.753	10.53	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	618.69740	0.61870	647.76910	0.64777	618.697	10.30	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	66.83930	0.06684	59.14020	0.05914	66.839	10.36	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	69.15960	0.06916	60.92900	0.06093	69.160	10.37	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	71.53730	0.07154	63.14410	0.06314	71.537	10.39	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	76.46170	0.07646	67.74330	0.06774	76.462	10.42	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	81.61290	0.08161	72.56910	0.07257	81.613	10.45	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	92.61750	0.09262	82.91630	0.08292	92.618	10.51	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	95.51740	0.09552	85.65150	0.08565	95.517	10.52	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	107.71870	0.10772	97.19080	0.09719	107.719	10.58	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	110.92210	0.11092	100.22890	0.10023	110.922	10.59	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	117.51170	0.11751	106.48790	0.10649	117.512	10.62	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	127.86500	0.12787	116.34160	0.11634	127.865	10.67	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	146.37260	0.14637	134.02430	0.13402	146.373	10.74	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	158.23380	0.15823	145.39510	0.14540	158.234	10.79	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	188.12720	0.18813	174.15270	0.17415	188.127	10.89	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	332.48810	0.33249	352.73330	0.35273	332.488	10.94	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	327.19830	0.32720	347.28530	0.34729	327.198	10.95	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	306.67260	0.30667	326.12980	0.32613	306.673	11.01	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	296.77920	0.29678	315.92610	0.31593	296.779	11.04	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	246.53360	0.24653	230.67030	0.23067	246.534	11.07	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.83	Call	282.39990	0.28240	301.08360	0.30108	282.400	11.09	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	273.11860	0.27312	291.49600	0.29150	273.119	11.12	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	269.13650	0.26914	286.79460	0.28679	269.137	11.15	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	253.80000	0.25380	268.58380	0.26858	253.800	11.31	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	312.30130	0.31230	291.82190	0.29182	312.301	11.42	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	325.31260	0.32531	304.46820	0.30447	325.313	11.50	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	219.36670	0.21937	232.35210	0.23235	219.367	11.69	1,096,833.50	5,000	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	358.76670	0.35877	337.05210	0.33705	358.767	11.69	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	201.16540	0.20117	213.17020	0.21317	201.165	11.92	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	429.36330	0.42936	406.05800	0.40606	429.363	12.08	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	176.93530	0.17694	187.60900	0.18761	176.935	12.27	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	504.31400	0.50431	479.61700	0.47962	504.314	12.46	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	136.00310	0.13600	144.36170	0.14436	136.003	13.00	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	125.48130	0.12548	133.23190	0.13323	125.481	13.23	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	110.34770	0.11035	117.04270	0.11704	110.348	13.63	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	96.28070	0.09628	102.12330	0.10212	96.281	14.07	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	93.97710	0.09398	99.67880	0.09968	93.977	14.15	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	92.85150	0.09285	98.48520	0.09849	92.851	14.19	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	61.70880	0.06171	65.77770	0.06578	61.709	15.61	123,417.60	2,000	9,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	61.00600	0.06101	65.02530	0.06503	61.006	15.65	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	55.13060	0.05513	58.72720	0.05873	55.131	15.96	0.00	0	7,841.00

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	12.29	Call	44.97120	0.04497	47.83220	0.04783	44.971	16.63	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	44.50890	0.04451	47.33600	0.04734	44.509	16.66	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	23.63210	0.02363	24.95060	0.02495	23.632	19.12	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	22.34000	0.02234	23.80430	0.02380	22.340	19.29	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	18.98160	0.01898	21.03130	0.02103	18.982	19.81	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	18.65180	0.01865	20.76390	0.02076	18.652	19.87	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	2.99330	0.00299	4.76530	0.00477	2.993	22.30	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.86640	10.86640	10.90110	10.90110		11.10	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	236.61870	0.23662	221.15160	0.22115	236.619	11.02	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	14.20160	0.01420	17.35560	0.01736	14.202	21.66	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.88200	10.88200	10.91660	10.91660		11.27	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.24720	0.00125	1.04320	0.00104	1.247	17.59	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	183.99870	0.18400	194.60200	0.19460	183.999	12.39	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.95220	10.95220	10.98640	10.98640		11.42	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	2.68610	0.00269	2.02470	0.00202	2.686	17.23	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	249.66570	0.24967	234.29030	0.23429	249.666	11.14	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	248.76910	0.24877	260.58380	0.26058	248.769	12.28	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	37.36820	0.03737	42.29660	0.04230	37.368	23.75	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.00670	11.00670	11.04070	11.04070		11.54	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	254.43500	0.25444	239.71890	0.23972	254.435	11.15	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	46.91140	0.04691	52.38720	0.05239	46.911	23.65	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.00870	11.00870	11.04270	11.04270		11.54	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	4.44630	0.00445	3.26090	0.00326	4.446	17.14	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	316.08170	0.31608	329.87250	0.32987	316.082	12.03	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.04370	11.04370	11.07790	11.07790		11.76	165,655.50	15	31,722.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	61.89600	0.06190	57.79990	0.05780	61.896	10.96	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	97.56340	0.09756	90.97330	0.09097	97.563	10.77	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	141.02000	0.14102	131.64830	0.13165	141.020	10.63	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	236.19280	0.23619	222.79320	0.22279	236.193	11.13	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	254.77980	0.25478	240.70230	0.24070	254.780	11.22	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	309.75630	0.30976	293.83310	0.29383	309.756	11.45	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	167.89230	0.16789	174.90800	0.17491	167.892	14.74	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	107.72980	0.10773	112.30700	0.11231	107.730	16.53	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	82.01170	0.08201	85.54550	0.08555	82.012	17.80	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	68.55130	0.06855	72.86050	0.07286	68.551	22.83	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.06510	11.06510	11.09940	11.09940		11.82	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	263.03430	0.26303	248.04530	0.24805	263.034	11.31	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	50.63150	0.05063	56.71460	0.05671	50.631	23.42	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.12740	11.12740	11.16190	11.16190		11.99	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	267.75130	0.26775	252.77800	0.25278	267.751	11.36	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	58.21230	0.05821	59.87440	0.05987	58.212	23.32	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.18390	11.18390	11.21890	11.21890		12.28	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	270.08280	0.27008	256.39320	0.25639	270.083	11.36	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	59.50790	0.05951	61.57850	0.06158	59.508	23.05	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.21560	11.21560	11.25080	11.25080		12.31	0.00	0	16,948.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	416.50580	0.41651	0.00000	0.00000	416.506	12.04	624,758.70	1,500	1,500.00
\$ / R	On 26/06/2015	Any day expiry			11.24330	11.24330	11.27880	11.27880		12.46	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	273.89160	0.27389	259.90610	0.25991	273.892	11.43	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 26/06/2015	Any day expiry	15.88	Call	61.50520	0.06151	64.35820	0.06436	61.505	23.06	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.30870	11.30870	11.34470	11.34470		12.60	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	276.05480	0.27605	259.90870	0.25991	276.055	11.46	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	67.55780	0.06756	72.41260	0.07241	67.558	22.86	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.36650	11.36650	11.40320	11.40320		12.72	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	277.15780	0.27716	264.90430	0.26490	277.158	11.48	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	67.21400	0.06721	70.70720	0.07071	67.214	22.66	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.40580	11.40580	11.44240	11.44240		12.98	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	202.65100	0.20265	192.86310	0.19286	202.651	11.50	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,020.60260	1.02060	1,046.80250	1.04680	1,020.603	11.52	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	430.72460	0.43072	442.10650	0.44211	430.725	14.28	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	257.99850	0.25800	265.84790	0.26585	257.998	16.68	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.43630	11.43630	11.47280	11.47280		13.00	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	284.11910	0.28412	270.78820	0.27079	284.119	11.68	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	71.14240	0.07114	74.86060	0.07486	71.142	22.50	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.50170	11.50170	11.53820	11.53820		13.15	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	288.09600	0.28810	274.89660	0.27490	288.096	11.81	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	76.65900	0.07666	81.57100	0.08157	76.659	22.23	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.56280	11.56280	11.59910	11.59910		13.28	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	289.07420	0.28907	277.68180	0.27768	289.074	11.87	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	69.68820	0.06969	76.67930	0.07668	69.688	22.01	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.60420	11.60420	11.64050	11.64050		13.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	971.65480	0.97165	995.06460	0.99506	971.655	12.07	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.61950	11.61950	11.65580	11.65580		13.38	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	290.39150	0.29039	279.08810	0.27909	290.392	11.93	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	67.21000	0.06721	69.52510	0.06953	67.210	21.98	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.69900	10.69900	10.73330	10.73330		10.16	0.00	0	1,275.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.86060	10.86060	10.89530	10.89530		11.12	0.00	0	100.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	33,783.82410	0.33784	35,824.22640	0.35824	33,783.824	10.92	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.04370	11.04370	11.07790	11.07790		11.76	0.00	0	5.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.75650	17.75650	17.86340	17.86340		9.95	8,878,250.00	500	50,802.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	2.39830	0.00240	1.97560	0.00198	2.398	12.49	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	35.22450	0.03522	27.56330	0.02756	35.224	11.11	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	57.55990	0.05756	45.32110	0.04532	57.560	10.80	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	121.43430	0.12143	96.75940	0.09676	121.434	10.27	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	139.34110	0.13934	111.34770	0.11135	139.341	10.16	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	6.15110	0.00615	9.64710	0.00965	6.151	13.34	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	2.85830	0.00286	4.41690	0.00442	2.858	15.18	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	2.68350	0.00268	4.13930	0.00414	2.684	15.35	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	1.60540	0.00161	2.78390	0.00278	1.605	15.93	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.00980	18.00980	18.11730	18.11730		11.05	0.00	0	11,915.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	771.80810	0.77181	701.50570	0.70151	771.808	12.05	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.13730	18.13730	18.24400	18.24400		11.26	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	580.54850	0.58055	526.81720	0.52682	580.548	11.39	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	766.67520	0.76668	703.79500	0.70379	766.675	11.91	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	859.75420	0.85975	793.46400	0.79346	859.754	12.15	0.00	0	4,697.00

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 23/01/2015	Any day expiry	21.04	Call	57.76440	0.05776	66.18940	0.06619	57.764	15.26	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	33.63380	0.03363	37.98770	0.03799	33.634	15.80	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	33.09390	0.03309	37.35760	0.03736	33.094	15.81	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.29190	18.29190	18.39890	18.39890		11.54	0.00	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.55150	18.55150	18.65960	18.65960		12.08	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10314	0.10314	0.10392	0.10392		10.16	0.00	0	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10477	0.10477	0.10556	0.10556		14.04	0.00	0	17,859.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10665	0.10665	0.10743	0.10743		14.55	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.21480	14.21480	14.26300	14.26300		9.78	9,680,278.80	681	65,198.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	5.61080	0.00561	3.78420	0.00378	5.611	10.41	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	32.01990	0.03202	25.69190	0.02569	32.020	10.12	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	63.77990	0.06378	53.92950	0.05393	63.780	9.97	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	217.28330	0.21728	191.71550	0.19172	217.283	10.26	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	0.59870	0.00060	0.66360	0.00066	0.599	14.18	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.16000	0.00016	0.15770	0.00016	0.160	16.99	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.43630	14.43630	14.48560	14.48560		10.72	144,363.00	10	13,907.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	45.50790	0.04551	44.21860	0.04422	45.508	10.16	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	79.37050	0.07937	75.31690	0.07532	79.371	9.95	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	44.46370	0.04446	52.43730	0.05244	44.464	15.24	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.68750	14.68750	14.73650	14.73650		11.25	367,187.50	25	7,051.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.92760	14.92760	14.97790	14.97790		11.76	0.00	0	150.00
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			512.16200	512.16200	510.33000	510.33000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			520.37100	520.37100	518.51700	518.51700			0.00	0	0.00
AL12	On 07/05/2015	Index Future			529.53700	529.53700	527.66600	527.66600			0.00	0	0.00
AL37	On 06/11/2014	Index Future			435.79200	435.79200	435.30600	435.30600			0.00	0	0.00
AL37	On 05/02/2015	Index Future			442.77700	442.77700	442.28900	442.28900			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			512.99000	512.99000	511.90600	511.90600			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			521.21100	521.21100	520.11800	520.11800			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			466.80400	466.80400	465.68400	465.68400			74,688,640.00	16	586.00
ALBI	On 05/02/2015	Index Future			474.28600	474.28600	473.15500	473.15500			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			482.64100	482.64100	481.50300	481.50300			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.94820	9.94820	9.98060	9.98060		9.33	0.00	0	13,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.03400	10.03400	10.06540	10.06540		10.23	0.00	0	11,558.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	43.66040	0.04366	38.76800	0.03877	43.660	10.39	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	127.29520	0.12730	114.63110	0.11463	127.295	10.23	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	220.13730	0.22014	232.41780	0.23242	220.137	10.23	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	55.38490	0.05538	58.25450	0.05825	55.385	12.08	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	50.10540	0.05011	52.69690	0.05270	50.105	12.20	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.13750	10.13750	10.16840	10.16840		10.73	0.00	0	702.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/06/2015	Foreign Exchange Future		10.23570	10.23570		10.26740	10.26740		11.20	0.00	0	50.00
CAD/ R	On 15/09/2014	Foreign Exchange Future		9.77190	9.77190		9.79940	9.79940		9.64	4,104,198.00	420	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future		9.89810	9.89810		9.92510	9.92510		10.23	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		12.94810	12.94810		-18.98930	-18.98930			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		664.79490	664.79490		689.15730	689.15730			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		751.41140	751.41140		776.66110	776.66110			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		162.75840	162.75840		-148.44930	-148.44930			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		596.08980	596.08980		620.05160	620.05160			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		31.94000	31.94000		38.44410	38.44410			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future		46.17910	46.17910		53.93070	53.93070			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.73850	11.73850		11.77940	11.77940		10.23	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.92500	11.92500		11.96640	11.96640		11.28	8,371,350.00	702	5,588.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.13850	12.13850		12.17910	12.17910		11.96	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.73590	1.73590		1.74450	1.74450		9.78	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.75120	1.75120		1.75990	1.75990		10.49	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		123.79699	123.79699		123.80365	123.80365			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		125.79649	125.79649		125.80522	125.80522			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		9.61925	82.88229		9.67166	82.49577			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.70821	84.21098		9.76214	83.81953			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.77864	81.90518		9.83389	81.50935			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	465.35700		465.35700		464.35200	464.35200			0.00	0	395.00
GOVI	On 05/02/2015	GOVI	472.81600		472.81600		471.80100	471.80100			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	481.14400		481.14400		480.12600	480.12600			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.97330		117.97330		118.09133	118.09133			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.72453		118.72453		118.84633	118.84633			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	122.15937		122.15937		122.16601	122.16601			0.00	0	2,062.00
I2038	On 05/02/2015	Bond Future	122.83393		122.83393		122.84280	122.84280			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	122.36673		122.36673		122.37356	122.37356			0.00	0	5,348.00
I2046	On 05/02/2015	Bond Future	124.34289		124.34289		124.35167	124.35167			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	129.48438		129.48438		129.49132	129.49132			0.00	0	2,800.00
I2050	On 05/02/2015	Bond Future	130.13096		130.13096		130.13984	130.13984			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	218.93800		218.93800		219.10100	219.10100			0.00	0	1,194.00
IGOV	On 05/02/2015	Index Future	222.47300		222.47300		222.64200	222.64200			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.41800		226.41800		226.59700	226.59700			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	592.95300		592.95300		593.39200	593.39200			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	602.40400		602.40400		602.85100	602.85100			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.63267		144.63267		144.69624	144.69624			0.00	0	635.00
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 17/09/2014	Jibar Tradeable Future	6.08000		93.92000		6.12000	93.88000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.12000		93.88000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.16000		93.84000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.20000		93.80000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.27000		93.73000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.31000		93.69000		6.38000	6.38000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.45000		93.55000		6.45000	93.55000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.59000		93.41000		6.59000	93.41000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.79000		93.21000		6.79000	93.21000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.96000		93.04000		6.96000	93.04000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.27000		92.73000		7.27000	92.73000			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
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.32860		1.32860		1.32890	1.32890			132,860.00	100	7.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.32920		1.32920		1.32950	1.32950			0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.65635		107.62046		6.68952	107.59241		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			6.75874		109.34586		6.80399	109.31904		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.26506		120.98357		8.29679	120.71654		8.86	18,510,486.21	153	52,482.00
R186	On 06/11/2014	Bond Future	7.80	Call	571.68000		0.57168		525.70000	0.52570	571.680	8.69	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	1,032.45000		1.03245		958.13000	0.95813	1,032.450	8.76	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	2,116.97000		2.11697		1,990.54000	1.99054	2,116.970	8.88	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	1,294.07000		1.29407		1,407.78000	1.40778	1,294.070	8.95	46,586.52	36	5,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	1,146.19000		1.14619		1,251.25000	1.25125	1,146.190	8.97	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	1,063.82000		1.06382		1,163.80000	1.16380	1,063.820	8.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.60	Put	889.53000		0.88953		978.08000	0.97808	889.530	9.01	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	160.33000		0.16033		184.58000	0.18458	160.330	9.28	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.32731		117.62631		8.35998	117.35683		9.55	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,079.02000		1.07902		1,149.66000	1.14966	1,079.020	9.78	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.37013		119.70212		8.40357	119.43135		9.54	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			287.81317		287.81317		288.48289	288.48289			0.00	0	908.00
R197	On 05/02/2015	Bond Future			286.45914		286.45914		287.14409	287.14409			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
R202	On 06/11/2014	Bond Future			231.63105		231.63105		231.64409	231.64409			0.00	0	47,022.00
R202	On 05/02/2015	Bond Future			232.18386		232.18386		232.20058	232.20058			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			8.05614		99.69573		8.09323	99.47713		7.43	102,686,601.90	1,030	10,582.00
R2023	On 05/02/2015	Bond Future			8.12582		101.29357		8.16427	101.07300		7.67	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.16627		99.15139		8.20586	98.92984		8.00	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.18651		101.04465		8.22841	100.81593		7.69	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
R2023	On 06/08/2015	Bond Future	9.07	Put	1,292.76000	1.29276	1,356.94000	1.35694	1,292.760	8.01	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			7.05343	104.31762	7.08691	104.23111		2.61	0.00	0	12,128.00
R203	On 06/11/2014	Bond Future	6.84	Call	268.08000	0.26808	243.39000	0.24339	268.080	2.59	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	409.68000	0.40968	375.77000	0.37577	409.680	2.61	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.12153	105.98990	7.15799	105.90359		2.56	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,596.83000	1.59683	1,533.20000	1.53320	1,596.830	2.62	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.11761	103.68883	7.15690	103.60411		2.52	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			8.73572	96.08818	8.76732	95.83692			0.00	0	4,185.00
R2030	On 05/02/2015	Bond Future			8.80105	93.62133	8.83348	93.36745			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.85207	95.27445	8.88516	95.01889			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 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			8.92226	98.30393	8.97427	97.82270			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			8.98419	95.62210	9.03757	95.13466			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			9.03333	97.31069	9.08793	96.81747			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			7.38067	105.27462	7.40817	105.17740		3.78	0.00	0	13,177.00
R204	On 06/11/2014	Bond Future	7.99	Put	117.09000	0.11709	132.38000	0.13238	117.090	3.89	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.44864	102.92666	7.47776	102.82945		3.93	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.47507	104.74260	7.50555	104.64676		3.86	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.45958	102.70125	7.49373	102.60047		3.69	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	535.01000	0.53501	560.42000	0.56042	535.010	3.88	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
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			8.98503	100.01011	9.03186	99.54066			0.00	0	253.00
R2044	On 05/02/2015	Bond Future			9.04461	97.23047	9.09264	96.75497			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.09210	98.94738	9.14116	98.46648			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.98094	99.28383	9.03287	98.75086			0.00	0	22,699.00
R2048	On 05/02/2015	Bond Future			9.04204	100.87511	9.09534	100.33506			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.08562	98.21887	9.14007	97.67220			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			7.63276	100.71702	7.66517	100.58193		4.91	0.00	0	36,237.00
R207	On 05/02/2015	Bond Future			7.70138	98.68996	7.73540	98.55422		5.17	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
R207	On 07/05/2015	Bond Future			7.74090		100.43155		7.77632	100.29638		5.14	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,712.59000		1.71259		1,648.53000	1.64853	1,712.590	5.14	0.00	0	66.00
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			7.82753		95.43293		7.85971	95.27899		6.10	0.00	0	16,257.00
R208	On 06/11/2014	Bond Future	8.50	Put	161.25000		0.16125		184.10000	0.18410	161.250	6.26	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.89643		96.96298		7.92995	96.80799		6.20	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.93611		95.27087		7.97075	95.11602		6.36	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.95045		97.09097		7.98763	96.93034		6.05	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	923.04000		0.92304		966.61000	0.96661	923.040	6.32	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			8.84458		75.98307		8.89650	75.58597		13.78	0.00	0	25,626.00
R209	On 06/11/2014	Bond Future	8.50	Call	855.11000		0.85511		753.18000	0.75318	855.110	13.52	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,565.67000		1.56567		1,404.85000	1.40485	1,565.670	13.65	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,332.81000		2.33281		2,121.54000	2.12154	2,332.810	13.75	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,550.70000		2.55070		2,327.02000	2.32702	2,550.700	13.78	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,779.07000		2.77907		2,543.24000	2.54324	2,779.070	13.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	761.96000		0.76196		878.31000	0.87831	761.960	13.94	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	393.55000		0.39355		464.97000	0.46497	393.550	14.10	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	313.81000		0.31381		373.81000	0.37381	313.810	14.15	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	100.76000		0.10076		124.81000	0.12481	100.760	14.39	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	85.50000		0.08550		106.48000	0.10648	85.500	14.42	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	71.51000		0.07151		89.61000	0.08961	71.510	14.42	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.90275		77.20133		8.95596	76.79901		14.28	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.94609		75.41299		9.00043	75.00586		15.00	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.97761		76.85437		9.03370	76.43720		14.67	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,903.65000		1.90365		2,017.89000	2.01789	1,903.650	15.28	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210		On 06/11/2014	Bond Future	172.43060	172.43060		172.44080	172.44080			0.00	0	602.00
R210		On 05/02/2015	Bond Future	175.21545	175.21545		175.22851	175.22851			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	132.18219	132.18219		132.19305	132.19305			0.00	0	1,070.00
R211		On 05/02/2015	Bond Future	132.71502	132.71502		132.72806	132.72806			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	137.04486	137.04486		137.14587	137.14587			0.00	0	18,159.00
R212		On 05/02/2015	Bond Future	137.49990	137.49990		137.60450	137.60450			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	8.73996	86.40282		8.77148	86.16172		11.99	0.00	0	29,313.00
R213		On 05/02/2015	Bond Future	8.80498	87.78765		8.83730	87.54397		12.52	0.00	0	0.00
R213		On 07/05/2015	Bond Future	8.84993	85.78746		8.88285	85.54206		13.18	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	8.91432	76.92447		8.96619	76.50910		14.39	0.00	0	6,057.00
R214	9.20	On 06/11/2014	Bond Future Call	3,333.03000	3.33303		3,067.52000	3.06752	3,333.030	14.53	0.00	0	2,500.00
R214	9.80	On 06/11/2014	Bond Future Put	225.94000	0.22594		272.11000	0.27211	225.940	14.94	0.00	0	2,500.00
R214		On 05/02/2015	Bond Future	8.97341	78.15732		9.02658	77.73651		15.06	0.00	0	0.00
R214		On 07/05/2015	Bond Future	9.01512	76.24087		9.06940	75.81484		15.91	0.00	0	0.00
R214		On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN		On 15/09/2014	Foreign Exchange Future	20,784.71000	20,784.71000		20,875.95000	20,875.95000			0.00	0	0.00
TRY / R		On 15/09/2014	Foreign Exchange Future	4.90920	4.90920		4.90800	4.90800		6.18	0.00	0	0.00
TRY / R		On 12/12/2014	Foreign Exchange Future	4.88620	4.88620		4.88460	4.88460		8.43	0.00	0	0.00
Total for Derivatives :											844,721,826.03	69,242	3 791 186.00

i-Bonds

AA02		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.95212			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond	7.11500	104.62512		7.11500	104.60525			0.00	0	3,770,000,000.00
AA04		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.22461			0.00	9,668,480,000	4,834,240,000.00
AA05		On 22/03/2019	Spot Bond	8.52500	106.71617		8.52500	106.69196			0.00	0	5,000,000,000.00
AA06		On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	100.79104			0.00	0	0.00
AA07		On 15/04/2021	Spot Bond	9.26000	104.54884		9.26000	104.52298			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
AB010		On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.99717			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.08229			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.39000	98.40670		9.39000	98.38217			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.23500	103.82376		7.23500	103.80372			0.00	0	1,716,800,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.44774			0.00	1,500,000,000	1,500,000,000.00
AB09		On 03/05/2017	Spot Bond	8.61000	107.11906		8.61000	107.09453			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond	1.50000	138.89433		1.50000	138.88042			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.35000	127.32886		2.35000	271.18380			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.63938			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.98256			0.00	0	2,500,000,000.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.36054			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.41704			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.45456			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.93722			0.00	0	10,000,000,000.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.01497			0.00	500,000,000	500,000,000.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.85965			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.05000	131.38577		3.05000	131.36720			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	4.25000	119.17033		4.25000	119.14962			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	5.00000	103.56421		5.00000	103.54420			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	65.05861		100.00000	64.90100			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.09000	171.46828		2.09000	171.44843			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	161.77158		2.76000	161.74993			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.12000	173.30864		2.12000	173.28843			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
ABN14	On 10/10/2033	Spot Bond		1.84000	183.86874		1.84000	183.84869			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.00625	76.79932		8.00625	76.78312			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.00625	76.79932		8.00625	76.78312			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	101.29667			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.21000			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	100.90672			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.78762			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		7.14000	102.03961		7.14000	102.02010			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	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	101.10388			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.40500	112.07868		7.40500	112.05655			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.80718			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		2.62000	94.51448		2.62000	106.76292			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
ABN62	On 31/03/2028	Spot Bond	2.51500	102.02376		2.51500	158.32752			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000	116.21232		2.44000	209.57966			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	9.63500	89.11385		9.63500	89.09106			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	102.67290			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	100.77000			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	108.06353		9.63000	108.03576			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.64000	107.98919		9.64000	107.96141			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.96500	91.86609		8.96500	91.84407		17,930,000,000,000.00	2,000,000,000	1,000,000,000.00	
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	9.73500	107.28659		9.73500	107.25873			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
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	101.56778			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.51603			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.16000		109.56144		8.16000	109.53763			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.97000		105.82190		8.97000	105.79654			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.06500		103.43067		7.06500	103.41116			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.86500		98.95275		8.86500	98.92931		132,975,000,000,000.00	15,000,000,000	5,590,000,000.00	
ABS7	On 11/09/2026	Spot Bond	9.86000		96.63145		9.86000	96.60618			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.76500		106.43116		7.76500	106.40914			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16000		217.12856		2.16000	275.06951			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.44000		126.03607		1.44000	128.83453			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.11000		128.33742		2.11000	130.90014			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00481		100.00000	0.00479			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		64.73090		100.00000	64.57409			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.56500		107.86810		11.56500	107.83516			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05452			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		4.13929		100.00000	4.12926			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05791			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.10583			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		24.67208		100.00000	24.61231			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05113			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		64.80824		11.00000	64.78972			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		24.67208		100.00000	24.61231			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.49525			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.64434			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.42876			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.47369			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.49345			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54222			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54222			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54553			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.64152			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54553			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53889			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.00607			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.64281			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.25174			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.44676			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.49145			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.50938			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.47345			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.39283			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.38500	104.27281		9.38500	104.34038			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.61069			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
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.28366		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	84.81529		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.34934		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.42523		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.42868		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.98047		0.00		0	100,000,000.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.38375		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.37296		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.43961		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.83328		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.43814		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.12720		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.08790		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.62887		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.44034		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.85112		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.43409		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.64746		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26169		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.23109		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.29049		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.40193		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.33899		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
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.26709			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.28689			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.40496		10.23000	104.37666			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.30651			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.27609			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	120.08608			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.46500	103.04005		9.46500	103.01402			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39647			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.10901		1.75000	115.17687			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.56091			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.28851			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37183			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.41649			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.32715			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.40755			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.07353			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78545			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.21656			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.31106			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.55748			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.40755			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.36494			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.44117			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
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.46453				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.84031				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.11700				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.47001				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.47001				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55928				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.38076				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55823				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.73687				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55928				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	93.90532				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.50057				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.48790				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	118.33265				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	119.17085				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.29140				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.27888				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.01361				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.31285				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.27602				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.37183				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.29319				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.29140				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.41253				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
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.31649			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54274			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.52616			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.39288			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.55575			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	13.68475		100.00000	13.65160			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.07994			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.08786			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.09312			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.76208			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.83922			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.94194			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.73358			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.94500	100.23879		7.94500	100.21745			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.94775			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.10421			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.44500	104.31683		8.44500	104.29339			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.33500	117.47437		9.33500	117.44509			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	92.98488		100.00000	92.75585			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.21500	110.22789		7.21500	110.20666			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	87.77544		100.00000	87.56986			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.37500	101.42265		9.37500	101.39740			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
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.18760	100.00000	15.15398				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.11000	101.52964	10.11000	101.50243				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76500	163.14748	2.76500	163.12560				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.67006				0.00	0	4,780,000,000.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.39954				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.46271				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.78665				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	101.33714				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.91480				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.20393				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	101.32715				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72740				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.88535				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	99.79500				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	101.67166				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	95.16186				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.69000	127.25285	2.69000	289.50934				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	92.99164				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
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	97.89083			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	98.58177			0.00	0	1,500,000,000.00
ASN031	On 14/08/2017	Spot Bond		100.00000	13.34544		100.00000	13.33063			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.40057			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.20197			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.18408			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.13840			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.93500	106.83401		8.93500	106.80850			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.11624			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.57703			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.92803			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.18845			0.00	0	120,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	102.50517			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.54000	102.20718		9.54000	102.18115			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.37000	109.10726		7.37000	109.08569			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	35.65461		100.00000	35.49782			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.22361			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.11372			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.58000	103.56919		7.58000	103.54785			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.76000	107.09273		8.76000	107.06765			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.02963	104.13005		11.02963	103.15498			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.06913	102.18724		11.06913	101.98505			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
BAYA05	On 30/09/2015	Spot Bond		11.09771	102.12288		11.09771	101.95064			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.59781			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.12629	101.98824		11.12629	101.89113			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.76394	101.85572		11.76394	101.83943			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.63581			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.63581			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.63588			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.27963	101.29971		11.27963	101.45629			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.22151	103.08330		11.22151	101.97657			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.06913	102.18724		11.06913	101.98505			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.10692	102.38733		11.10692	102.15207			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.25788	97.02461		10.25788	101.71218			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.55227			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.53584			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.53584			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.45310			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.93852			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.02462	100.47165		11.02462	100.89482			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.53500	100.72257		11.53500	100.61098			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.49072			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.46000	70.48901		11.46000	98.36476			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.93847			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.40800			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	90.44166		9.28000	101.40583			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
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.51328			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.33500		69.15548		11.33500	98.04865			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.46815			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.50576			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.50576			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.81137			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.45009			0.00	0	626,000,000.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.52159			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.24750			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.93853			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.52159			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.45310			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.46876			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.52169			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.09619			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.02963		104.53241		14.02963	103.59435			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.19433		102.65481		15.19433	102.65989			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.06039		102.55313		14.06039	102.37919			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.99304			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.99304			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.99304			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	102.06774			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.73104			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
BAYC1U	On 31/12/2016	Spot Bond	100.00000		19.64256	100.00000	19.60529				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.46107	100.00000	21.40908				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.53199	100.00000	19.48467				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.05679	100.00000	12.02758				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.05679	100.00000	12.02758				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.57723	100.00000	14.54191				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.63092	100.00000	12.60031				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.65766				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.65334				0.00	0	200,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.83880				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.89205				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.20972	100.00000	8.18984				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.20972	100.00000	8.18984				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000		97.33333	100.00000	97.07447				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		86.08491	100.00000	85.88235				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		81.11111	100.00000	80.93126				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		104.00764	2.06000	178.01066				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.25500		94.59575	8.25500	148.53394				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.25500		95.90141	8.25500	148.88375				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.64000		98.74569	8.64000	98.72288				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.64350				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.31993				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.93500		100.42551	7.93500	100.40428				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.75142				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
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69603			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71024			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75760			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80492			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.93696			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	22.88502		100.00000	22.82958			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.48843			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.51300			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.52353			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.52703			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.56910			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.62511			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	14.33015		100.00000	14.29544			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	14.33015		100.00000	14.29544			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.30667			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.41024			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.43848			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.31000	105.02022		8.31000	104.99698			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.52319			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67361			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	10.22898		100.00000	10.20420			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	10.22898		100.00000	10.20420			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.74083			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
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.06561			0.00	0	20,000,000.00
BID06	On 30/06/2019	Spot Bond	8.63500	66.85621		8.63500	102.19158			0.00	0	3,000,000,000.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.82471			0.00	3,400,000,000	1,700,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.09463			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.38725			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.06624			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.07733			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.07167			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.07518			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.08152			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.10779			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.14436			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	64.59180		100.00000	64.43533			0.00	0	200,000,000.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.71249			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.73348			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.13395		100.00000	20.08518			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36556			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.12849			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.40000	105.05173		7.40000	105.03072			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.41000	113.47794		9.41000	113.44958			0.00	0	4,380,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.09839			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.06000	105.42204		9.06000	105.39666			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.24500	105.55065		11.24500	105.51928			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.66368			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
CBL14	On 01/02/2019	Spot Bond	11.49500	100.95275		11.49500	100.92209			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.24266			0.00	0	18,000,000,000.00
CBL16	On 18/05/2017	Spot Bond	9.30000	102.86923		9.30000	102.84383			930,000,000,000.00	100,000,000	50,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00018			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.93500	96.86649		11.93500	96.83599			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.20912			0.00	0	500,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.93456			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.37118			0.00	0	45,000,000.00
CBL22	On 06/05/2020	Spot Bond	10.29000	94.98882		10.29000	94.96292			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.08500	116.46278		10.08500	116.43148			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.93500	112.71460		9.93500	112.68474			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.26500	117.55078		9.26500	117.52185			0.00	0	3,490,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.33703			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.66000	105.47057		11.66000	105.43809			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.27388			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.47374			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.77794			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.91031			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.45767			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.98063			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	99.84003			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29399			0.00	0	1,600,000,000.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.34691			0.00	0	1,700,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.40783			0.00	1,700,000,000	1,700,000,000.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.10099			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.09910			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.10905			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.26014			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.42878			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.28871			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	62.21200			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.51217		10.11000	101.48497			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.97279			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	119.03865		2.76000	119.02277			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	116.10213		3.14000	118.84576			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	99.89022		8.25000	99.86827			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	126.00617		3.10000	120.27128			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	125.61431		2.40000	119.89949			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.02839			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.87511			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.79221			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.46500	103.13722		8.46500	103.11386			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.01626			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.95737			0.00	1,100,000,000	550,000,000.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.72206			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73450			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
CLN221	On 20/10/2016	Spot Bond	8.51500	103.25500		8.51500	103.23148			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.51500	103.25500		8.51500	103.23148			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.56500	102.06193		8.56500	102.03855			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.46473			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.61924			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.91628			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.91628			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	66.94400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.22842			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.48554			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.04967		9.35000	100.02484			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.04967		9.35000	100.02484			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.54930			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42966			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.53777			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42966			0.00	1,100,000,000	550,000,000.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42966			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42966			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.50435			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
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.27992			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.83741			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.39675			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.39675			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.39675			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.72917			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.26500	105.40865		9.26500	105.38271			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.50392			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67140			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.77005			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.76140			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.81485			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.05789			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.01173			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	104.22728			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.72615			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.54575			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.37594			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.30928			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.70902			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.38441			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.66964			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42319			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
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	104.03435			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30920			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40688			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.18106			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.56715			0.00	3,000,000,000	3,000,000,000.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30925			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30925			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30244			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.85733			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.96722			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	123.31298			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.30850			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.92749			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	119.56110			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	119.76900			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.25998			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.91500	95.32781		10.91500	95.30028			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.43500	96.97213		11.43500	96.94282			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24210			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.58068			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.25418			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.66965			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.56920			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
CLN321	On 30/04/2018	Spot Bond	8.80500	102.76569		8.80500	102.77741			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.38076			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.67648			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	116.29970			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.44685			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.47363			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.57712			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.50073			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.11101			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.11101			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	105.00229			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.64446			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24210			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.95696			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	106.00224			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59599			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.83901			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24964			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.09756			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.71606			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.30293			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.52716			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59002			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.29089			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
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.21191				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.56229				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000	0.00000	99.93622				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	102.09321				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	100.54487				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.66537				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.25206				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		101.26647	10.55000	104.39633				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.09500		104.02719	10.09500	107.15006				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000	103.27745				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.46934				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.23500		105.70626	12.23500	109.54285				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.48939				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.26500		103.10382	12.26500	102.93720				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.69500		102.98843	10.69500	102.84274				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.48939				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.61582				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000	101.68409				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.54680				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.85365				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.38076				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.29792				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
CLN376	On 20/03/2021	Spot Bond	9.59000	105.49234		9.59000	105.32778			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62545			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.53252			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	103.81465		10.55000	104.51307			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.72754		11.00000	98.79646			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.67713			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.81981			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.67980			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.02500	103.48268		12.02500	102.97191			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.87387			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.59785			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.63262			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.45643			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.05809		7.01000	39.66963			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	160.35093			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	8.64000	98.74569		8.64000	137.55547			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.25500	33.81068		8.25500	148.53394			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.25500	34.23209		8.25500	148.88375			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.93969			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.87077			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.99609			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.99609			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.48267			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
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.38204			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.40186			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.40755			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.66965			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.27531			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.34503			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.33609			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.79229			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	99.97705			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.91662			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.05500		110.51677		9.05500	108.01136			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.71000		102.90913		8.71000	102.88516			0.00	0	730,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.20000		114.14378		10.20000	114.11276			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.36500		105.20920		8.36500	105.18565			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.79000		109.27179		9.79000	109.24342			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.87500		104.02570		9.87500	103.99830			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.22500		97.30944		10.22500	97.28293			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.98500		98.54059		10.98500	98.51180			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.98500		91.38743		10.98500	91.36073			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.02345			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.93963			0.00	4,300,000,000	4,300,000,000.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.86153			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.91435			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
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.46144			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	100.00000	8.81793		100.00000	8.77915		7,320,000,000,000,000.00	73,200,000,000	40,000,000,000.00	
CPV01	On 30/06/2029	Spot Bond	11.11000	100.88091		11.11000	100.98201			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.45714		100.00000	13.42454			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.52722		100.00000	4.50482			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.33594		100.00000	13.26637			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.56916			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.03500	99.62425		8.03500	99.60292			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.84428			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.06828			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	82.25422		100.00000	82.07540			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.53762			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.49370			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.77698			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.38230			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.30114			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.83545			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.12820			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.82814			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.12548			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.54508			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.79000	102.89031		8.79000	102.86613			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.24500	115.81114		7.24500	115.78863			0.00	0	660,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22		On 07/02/2020	Spot Bond	8.46000	104.73023		8.46000	104.70665			2,388,258,000.00	282,300	1,422,166,600.00
DV23		On 27/02/2023	Spot Bond	8.97500	105.97994		8.97500	105.95425			451,346,467,500.00	50,289,300	4,420,289,300.00
DV24		On 18/02/2024	Spot Bond	9.07500	104.06096		9.07500	104.03587			0.00	0	0.00
DV29		On 18/02/2029	Spot Bond	9.66000	103.60730		9.66000	103.58075			0.00	0	300,000,000.00
DVC003		On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.33152			0.00	0	0.00
DVC004		On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.03810			0.00	0	0.00
DVC005		On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.06172			0.00	0	0.00
DVC006		On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.95566			0.00	0	0.00
DVF16		On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.25618			0.00	0	0.00
DVF17		On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.21893			0.00	0	0.00
E170		On 01/08/2020	Spot Bond	8.05500	126.18529		8.05500	126.15821			0.00	0	2,000,000,000.00
EDC01		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.04911			0.00	0	0.00
EFC01		On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	0.10000	102.91413		0.10000	135.01969			0.00	0	2,000,000,000.00
EL28		On 02/05/2028	Spot Bond	1.97500	123.67956		1.97500	123.66565			0.00	0	15,314,500,000.00
EL29		On 19/11/2029	Spot Bond	1.97500	111.14298		1.97500	111.13049			0.00	0	115,000,000.00
EL30		On 29/07/2030	Spot Bond	2.10000	109.36983		2.10000	109.35718			0.00	0	0.00
EL31		On 02/06/2031	Spot Bond	2.18000	101.23263		2.18000	101.22066			0.00	0	0.00
EMM01		On 28/07/2020	Spot Bond	9.69000	104.66703		9.69000	104.64012			0.00	0	0.00
EMM02		On 11/03/2021	Spot Bond	9.54000	110.53099		9.54000	110.50300			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
EMM03	On 04/05/2024	Spot Bond	10.03500	103.17586		10.03500	103.14842			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.35000	93.85392		10.35000	97.15255			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.43500	105.53552		10.43500	104.82902			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.19267			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.93696			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.30392			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.31597			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.10781			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.11041			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	90.93997		100.00000	90.72136			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	65.04980		100.00000	64.84671			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	84.71896		100.00000	84.52901			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	73.08528		100.00000	72.94893			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	131.42665		3.00000	131.40815			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.42500	103.10458		11.42500	103.07346			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.49289			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.64652			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.29146			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.91500	99.51201		9.91500	99.48571			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.08988			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.93367			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.16414			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.15169			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.16104			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.61352			0.00	130,000,000	65,000,000.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.13722			0.00	50,000,000	25,000,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.14278			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.13611			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.14074			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.13868			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.13680			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.86500		100.76707		6.86500	100.74849			0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.80500		107.73048		7.80500	107.70794			2,235,352,000.00	286,400	10,502,611,400.00
ES23	On 25/01/2023	Spot Bond	8.54500		109.45993		8.54500	109.43505			496,660,180,500.00	58,122,900	6,386,677,600.00
ES26	On 02/04/2026	Spot Bond	8.87500		95.78572		8.87500	95.76299			4,835,987,500.00	544,900	9,835,936,400.00
ES33	On 15/09/2033	Spot Bond	9.54000		85.57164		9.59000	85.17604			7,459,326,000.00	781,900	37,156,917,700.00
ES42	On 25/04/2042	Spot Bond	9.71000		91.27742		9.71000	91.25379			0.00	0	21,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.15125			0.00	0	1,000,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.13093			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00007			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.75276			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.20281			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.94711			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.82859			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
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	103.07005			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.87648		100.00000	10.85013			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.58511		100.00000	10.55947			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.26619			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.32042			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.42860			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.53639			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.66500	104.11975		6.66500	104.10081			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.33500	98.59695		9.33500	98.57237			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.35088			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35081			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.65798			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	105.26789			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.85285			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.88501			0.00	1,860,000,000	1,860,000,000.00
FRB14	On 02/06/2026	Spot Bond	10.29000	100.33828		10.29000	100.87440			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.13500	105.03033		11.13500	104.99924			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.11915			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.21000	129.17434		2.21000	130.02549			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000	128.86261		2.19000	274.45156			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.33000	103.19795		2.33000	109.68525			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.49500	102.25445		2.49500	158.68561			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000	118.06784		2.33000	212.92657			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.67500	111.79752		7.67500	111.77465			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
FRBZ01	On 30/11/2020	Spot Bond	7.85200	62.28687	7.85200	61.62739				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46500	39.85366	9.46500	38.94385				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000	38.57068	9.70000	37.63809				0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	69.97597	100.00000	69.84321				0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	72.38692	100.00000	72.24958				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	102.27051				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66242				0.00	3,500,000,000	3,500,000,000.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42883				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57620				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.12018	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.12018	7.47000	100.00000				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55928				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	101.48255				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.69539				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	101.53252				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.09658	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	101.63418				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.03105			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.96884			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
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	15.99147	100.09221	15.95270			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.38434			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	111.87478			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.65497			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.85973			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.45229			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.54017			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	101.55817			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.41620			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.45220			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
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.92440			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.42542			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	59.02785		13.22500	59.00699			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.33966			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.34145			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.00360			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.40578			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.57500	94.48724		3.57500	97.73980			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.47005			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.47005			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.09207			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24210			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.50907			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.38076			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.34681			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.46433			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.58960			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.28189			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.45931			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.66126			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.83545			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.43791			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.83367			0.00	2,000,000,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.33073			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.45220			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.45220			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.30673			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.06222			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.12393			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.30456			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.89483			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.53787			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.87869			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.28656			0.00	0	300,000,000.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.85630			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.85880			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.80557			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72634			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.80557			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72317			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.40685			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	102.08387		8.75000	100.44790			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.23941			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.77336		100.00000	10.72720			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.82893		100.00000	9.78681			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.38243			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.54552			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
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.53657			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.69310			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.60780			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.45000	116.18555		3.45000	119.71355			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.56532			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.58148			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.43000	107.28069		3.43000	119.87231			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.78000	99.87823		1.78000	127.45814			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.45000	104.64700		3.45000	119.71355			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.76000	101.51627		2.76000	124.90469			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.83000	104.08995		2.83000	131.98145			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.68484			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.35685			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.55457			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	103.16619			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.82031			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.75211			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.49326			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.49148			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.95446			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.25963			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	10.67574		100.00000	10.64987			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	25.83567		100.00000	25.77308			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
FRD04U	On 04/07/2015	Spot Bond	100.00000		60.54684		100.00000	60.35781			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.90000		149.72572		4.90000	149.69721			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.26039			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.09444			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.27388			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.87180			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.23758			0.00	200,000,000	200,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.54927			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.22166			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		81.86623		2.18800	97.92382			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000		99.39234		2.52000	130.21269			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.67024			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.95128		10.38000	100.92318		24,912,000,000,000.00	2,400,000,000	1,200,000,000.00	
FRS104	On 23/01/2024	Spot Bond	10.38000		100.95128		10.38000	100.92318			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	106.74000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.44176			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.60016			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66000		96.81927		2.66000	105.10121			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000		203.18868		2.64000	203.65814			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63000		105.67930		2.63000	105.66555			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.85414			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000		202.32069		2.67000	202.78772			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.67465			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.43000		108.68109		2.43000	108.66755			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
FRS115	On 31/03/2038	Spot Bond		2.72000	103.99716		2.72000	103.98339			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.99395			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	54.24300			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.32215			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.82500	101.86612		2.82500	129.31202			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.70000	124.04971		2.70000	264.19741			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.20000	128.76610		2.20000	274.24593			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.92000	122.04060		2.92000	259.91694			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.58000	101.33588		2.58000	126.84649			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.57055			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.11000	130.91533		2.11000	126.89765			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75646			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.99848			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.42973			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.50000	104.87940		2.50000	104.86614			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	18.03056		104.97509	20.42877			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	24.86492		101.07593	24.80410			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	16.64009		100.44759	16.59961			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	23.14267		100.76967	23.08621			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.16000	114.78244		2.16000	114.76892			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		2.29000	97.46371		2.29000	110.09532			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
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.53560			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.32000		97.19138		2.32000	109.78761			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.93281			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		126.85408		2.40000	342.30825			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.34518			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.95958			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.91942			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.96817			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.95000		99.90228		5.95000	99.88602			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.71500		105.00078		6.71500	104.98194			0.00	0	127,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.50500		104.48445		7.50500	104.46354			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.88000		105.43445		7.88000	105.41230			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.10500		111.23404		8.10500	111.20990			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.64500		103.96203		8.64500	103.93812		85,185,523,514,000.00	9,853,733,200	5,696,866,600.00	
FRX20	On 01/10/2020	Spot Bond	8.85000		103.03572		8.85000	103.01134			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.36500		90.56372		9.36500	90.54119			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.50500		110.29171		9.50500	110.26373		47,525,000,000,000.00	5,000,000,000	5,000,000,000.00	
FRX26	On 01/10/2026	Spot Bond	9.84500		100.12025		9.84500	101.36211			0.00	0	1,500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.16000		94.89779		10.16000	94.87224			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.37000		81.08722		10.37000	81.06483			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.15899			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.20401			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.22201			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
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.26694			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.33888			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.39281			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.62639			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	100.00931			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.01329			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.01427			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.01695			0.00	1,500,000,000	1,500,000,000.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.02101			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.02438			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.03921			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.12515			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.38226			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.11000	104.38899		9.11000	104.36359			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	100.35688			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.93226			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	100.57225			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.58468			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.60870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.63849			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.67981			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	101.55101			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.04118			0.00	0	165,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.78891			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.60549			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.91339			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.49612			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.08058			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.21248			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	99.99998			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.05260			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.28101			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.75427			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.12675			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.45227			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.41092			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.47258			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.47776			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.30748			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.71569			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.38679		101.74464		7.38679	96.24570			0.00	0	1,200,000,000.00
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	100.74888			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.38707		101.37098		8.38707	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	100.79152			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.83738		101.41580		8.83738	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	100.84361			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	100.78656			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.89455			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.92774			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.37663			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.14000		101.86544		9.14000	101.84071			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.14500		108.10801		8.14500	108.08456			0.00	0	860,500,000.00
HWAY23	On 07/12/2023	Spot Bond	1.98000		130.90948		1.98000	278.81256			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.00000		133.57951		2.00000	284.49908			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
HWAY34	On 31/07/2034	Spot Bond		9.54500	98.03186		9.54500	98.00703			0.00	0	3,063,700,000.00
HWAY35	On 31/07/2035	Spot Bond		9.52000	98.20934		9.52000	98.18452			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	59.36432		100.00000	59.22051			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	15.41175		100.00000	15.37441			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	90.97989		100.00000	90.75799			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	41.33984		100.00000	41.23969			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	21.10181		100.00000	21.05069			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	13.61853		100.00000	13.58553			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	62.99969		100.00000	62.84707			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.69000	116.46895		1.68000	116.56619			7,436,950,625,000.00	4,400,562,500	71,608,148,800.00
I2038	On 31/01/2038	Spot Bond		1.90000	120.60169		1.90000	120.58839			924,952,300,000.00	486,817,000	62,088,243,800.00
I2046	On 31/03/2046	Spot Bond		1.92000	122.13365		1.92000	122.12007			19,278,494,208,000.00	10,040,882,400	53,565,997,600.00
I2050	On 31/12/2050	Spot Bond		2.00000	127.83335		2.00000	127.81890			17,628,424,800,000.00	8,814,212,400	30,263,538,900.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	95.01000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.56500	106.15200		7.56500	106.13058			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.21354			0.00	0	4,000,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.07872			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.06500	106.30100		8.06500	106.27816			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.01000	110.46343		8.01000	110.43986			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.88500	100.86914		7.88500	100.84794			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.38528			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.40793			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.60000	101.07065		1.60000	128.35019			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.18000	104.08348		2.18000	130.28718			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	101.31582			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.22939			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.13000		105.43078		8.13000	105.40783			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.74379			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.90460			0.00	0	1,100,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.48720			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.76500		98.72029		8.76500	98.69715			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.82500		94.17574		8.82500	94.15364			0.00	0	200,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.56119			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.21000		100.23315		8.21000	100.21111			39,408,000,000,000.00	4,800,000,000	2,400,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.29500		99.73018		9.29500	99.68283			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.45503			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.46858			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.82500		99.49235		7.82500	99.47160			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.54500		99.13631		8.54500	99.11377			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.51911			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.22581			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.78000		101.92673		7.78000	101.90559			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.50500		102.80025		8.50500	102.77698			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.72500		103.47884		9.72500	103.45215			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.04274			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.59060			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.50104			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	100.51209			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.52299			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00505		100.00000	0.00504			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.72395			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.65227			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.94000	100.05754		8.94000	100.03363			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.75586		5.00000	101.74213			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.75586		5.00000	101.74213			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.34952		5.00000	100.33607			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.75586		5.00000	101.74213			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.79164		4.00000	101.78068			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	33.76859		100.00000	33.61474			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	33.52050		100.00000	33.36778			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	33.52050		100.00000	33.36778			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	109.82849		9.20000	109.80151			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.21122			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.21122			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.16419			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.70590		100.00000	8.68481			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.21156			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.81500	104.00198		8.81500	103.97760			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.98096			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.29082			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.93865			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
IN191U	On 16/05/2017	Spot Bond	100.00000		8.80083	100.00000	8.77951				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		60.54684	100.00000	60.35781				0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		95.80052	100.00000	95.54974				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		71.99211	100.00000	71.85039				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		81.20000	100.00000	99.72677				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		99.59005	100.00000	99.32305				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		97.75066	100.00000	97.49342				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		92.54982	100.00000	91.87427				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		88.01940	100.00000	87.40816				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		83.93250	100.00000	83.37665				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		95.71098	100.00000	95.10522				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		91.62576	100.00000	91.07046				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		86.69834	100.00000	86.49289				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.20000		96.99321	6.20000	99.89819				0.00	0	0.00
INA436	On 02/09/2014	Spot Bond	6.20000		99.88124	6.20000	99.77966				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.20000		99.76276	6.20000	99.66142				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.30000		99.28029	6.30000	99.17831				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000		99.16134	6.30000	99.05961				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		99.04268	6.30000	98.94119				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.40000		98.78749	6.40000	98.68492				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.40000		98.66785	6.40000	98.56553				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
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.37000			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.02963		103.36270		11.02963	102.68915			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.02963		101.66017		11.02963	101.65918			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.43359			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.13928			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.40482			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.56656		6.50000	102.54863			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.51468			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	95.49441			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.33014			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.74394			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.38730			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	102.67378			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.11247			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.10352			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.35176			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.23831			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.12683			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.12542			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.94661			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.61349			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.69023			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.60932			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.08079			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
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.66872			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.45310			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.95057			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.10534			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.72071			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.35557			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond		100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.05036			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.82182			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.83321			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.57500	103.74807		8.57500	103.72427			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.06793			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.09490			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.11290			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.68554			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.49000	101.88102		9.49000	101.85536			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.43715			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.61000	107.11365		8.61000	107.08912			0.00	0	600,300,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.95953			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.92729			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.32487			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.97586			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.45975			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	8.74500	103.24602		8.74500	103.22188			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.24800			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.87136			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.27000	96.78768		3.27000	123.90525			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.67500	139.10702		3.67500	139.08497			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.20873			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.99800			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.90009			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.67718			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.31684			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.68000	95.97842		3.68000	96.80120			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.68000	95.89840		3.68000	102.86736			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.79293			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.27131			0.00	2,400,000,000	1,200,000,000.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.29082			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.38500	114.39626		10.38500	114.36480			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.82546			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77500	137.58070		3.77500	137.55851			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	99.05748		100.00000	98.79334			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	94.65649		100.00000	93.93939			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	86.80535		100.00000	86.21079			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	82.80773		100.00000	82.26650			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	97.36842		100.00000	96.73203			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	90.71222		100.00000	89.83999			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
IV446U	On 13/11/2014	Spot Bond	100.00000		90.52184	100.00000	89.97979				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.94690				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.66824				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.12402				0.00	0	0.00
IVA435	On 28/08/2014	Spot Bond	6.20000		99.96604	6.20000	99.86429				0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.20000		99.84736	6.20000	99.74585				0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.20000		99.72896	6.20000	99.62769				0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.30000		99.24627	6.30000	99.14437				0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.30000		99.12741	6.30000	99.02575				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.27747				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.18196				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.93206				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.96982				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.01298				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.06142				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	99.86436				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.82191				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.82761				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.83901				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.78770				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.71094				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.53765				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.34566				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
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.20118			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.98238			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.98257			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.07899			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.81499			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.62091			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.47925			0.00	0	300,000,000.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.24521			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.11891			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.14936			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.14936			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.10500	107.38243		9.10500	101.70964			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	17.67152		100.00000	17.60508			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.88716		100.00000	10.83927			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.70002			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.36000	106.20896		9.36000	100.74769			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54843			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.22267			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	83.76950		100.00000	83.58210			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.07374			0.00	0	5,810,000,000.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	87.95871		100.00000	87.75224			0.00	0	1,485,000,000.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.26954			0.00	13,000,000,000	6,500,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	33.16781		100.00000	33.08746			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.25589			0.00	0	960,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG07U	On 14/11/2014	Spot Bond	100.00000		82.02247	100.00000	81.83857				0.00	0	1,130,000,000.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		99.45946	100.00000	99.19138				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		86.51088	100.00000	86.31109				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		74.94760	100.00000	74.80402				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		85.42032	100.00000	85.22574				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		64.63789	100.00000	64.48131				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.50212				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.55988				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.29737				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00017	100.00000	75.00016				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	104.09403				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.58642				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.63500		142.14586	8.63500	142.11322				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.50279				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.27740				0.00	0	100,000,000.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.94142				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.71526				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.49758				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.71000		97.59882	8.71000	97.57620				0.00	0	1,340,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.86000		73.16679	8.86000	99.29471				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.39500		99.25984	9.39500	99.23508				0.00	0	100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.14879				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.56500		102.29010	10.56500	102.26133				0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.34756			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.10196			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.10830			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.11588			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.76718			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.21863			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.77257			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.00556			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	100.00000	79.69432		100.00000	79.52070			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	77.33051		100.00000	77.16702			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	82.02247		100.00000	81.83857			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.87317			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.87221			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	95.58442		100.00000	95.33679			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000	92.40506		100.00000	100.00000			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.02020			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.94629			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.91698			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.52081			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
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.02021			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.29437			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.29691			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.66533			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.23743			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.24577			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.68320			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.68538			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.30421			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.32054			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.32836			0.00	6,000,000,000	6,500,000,000.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	83.76240		100.00000	83.57543			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	24.55268		100.00000	24.49320			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	59.94307		100.00000	59.79786			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.68500	104.55265		8.68500	104.52837			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.57500	104.45835		8.57500	104.43439			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.56175			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.45223			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.76481			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.61717			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.63603			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.73034			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
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.89379			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.93831			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.94500	104.57217		7.94500	104.54990			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.75500	103.38211		8.75500	103.35804			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.61500	103.44050		9.61500	103.41411			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.36500	102.63828		6.36500	102.62072			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.21299			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.25796			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.59500	104.46474		9.59500	104.43782			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.56500	104.71108		7.56500	104.68996			0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.92078			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.87000	101.86021		8.87000	101.83605			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.36249			0.00	3,100,000,000	3,100,000,000.00
MMIG02	On 17/03/2026	Spot Bond		9.49000	108.40288		9.49000	107.15236			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	16.17780		100.00000	16.13860			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.32706			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.57000	101.78953		8.57000	101.76620			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.66500	102.52018		7.66500	102.49923			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.51000	105.25471		8.51000	105.23088			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.26129		100.89771	6.24600			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.34472		100.61875	6.32926			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.22116			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.22248			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.24044			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.26114			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.60773		100.00000	0.60626			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.60773		100.00000	0.60626			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.09000	97.46121		9.09000	97.43767			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.51500	99.53211		7.51500	99.51216			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.11500	101.24234		9.11500	101.21782			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.62667			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.94000	106.21656		8.94000	106.19132			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.06141			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.42500	106.11271		9.42500	106.08615			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.31895			0.00	0	50,000,000.00
NBK14A		On 26/06/2021	Spot Bond	9.14000	102.28377		9.14000	102.15827			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.20471			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.38048			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.82431			0.00	0	200,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.10322			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17513			0.00	500,000,000	500,000,000.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08429			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
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.14284			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.26500		107.96974		7.26500	107.94881			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.86873			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.58500		116.53342		8.58500	116.50681			0.00	0	430,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.81000		35.19784		10.81000	35.18794			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.46500		104.76860		7.46500	104.74762			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.04086			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.76288			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.76500		106.28026		7.76500	106.25825			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.20153			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.58940			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.18442			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.02921			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.85344			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.85685			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	91.46275			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.84467			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	100.62874			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.54855			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
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	87.75180			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.23345			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.21681			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.31640			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.24446			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.77586			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.20036			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.18944			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.18855			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.46920			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.38076			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.98000		105.42479		9.98000	108.57689			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.37183			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.01500		104.15081		10.01500	107.34432			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.38076			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.23418			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.23616			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.10013			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.22474			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.51500		106.63971		8.51500	106.61555			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.72092			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.71185			0.00	0	2,420,000,000.00
NED15	On 08/04/2024	Spot Bond	9.96500		104.12393		9.96500	107.04792			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
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	104.48708			0.00	0	330,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.82226			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.96000		113.98995		11.96000	113.95398			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.79218			0.00	0	330,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.23482			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000		167.23105		2.21000	167.21114			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.64500		104.03375		8.64500	104.00984			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.34055			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.29599			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.27500		105.22957		9.27500	105.20335			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.05542			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.23881			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.05222			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.05426			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.05306			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.47500		105.20434		9.47500	106.39892			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.05432			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.05547			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.05467			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.67500		105.17933		9.67500	105.15200			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.05716			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.05628			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.05668			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.07136			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
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.06653			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.05789			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.44500	116.26709		8.44500	116.24082			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.00500	122.39995		9.00500	122.37066			0.00	0	7,564,290,000.00
NRA023	On 31/05/2023	Spot Bond		2.10500	172.36311		2.10500	172.34308			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.44500	124.61152		9.44500	124.58010			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.53167			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.48216			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.14229			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.26409			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.96249			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.96112			0.00	0	80,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.93200			0.00	0	35,000,000.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.90905			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.67504		100.00000	15.63707			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	40.43833		100.00000	40.34037			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.31500	104.69905		7.31500	104.67850			0.00	0	2,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	22.33662		100.00000	22.28251			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	62.68015		100.00000	62.52830			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.28470			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.59451			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.84954			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
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.46719			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.34838			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.53075			0.00	0	35,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.46616			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.08068			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.59000		102.64438		9.59000	102.50634			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.52128			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.53641			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.54321			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.55833			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.62329			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.63838			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.53295			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.56500		106.36737		6.56500	106.34831			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.22000		99.66034		6.22000	99.64341			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.05500		40.90504		8.05500	40.89622			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.54000		112.98705		6.56500	112.94081		2,868,674,208,000,000.00	38,635,200,000	76,427,931,300.00	
R158	On 15/09/2015	Spot Bond	6.56500		112.96063		6.56500	112.94081			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.46500		93.51156		6.46500	93.49540			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.56500		119.13347		6.56500	119.11256		5,008,438,500.00	762,900	5,091,000.00	
R159P	On 15/09/2016	Spot Bond	6.39500		87.86937		6.39500	87.85434			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.20500		119.45332		8.23500	119.17007		4,736,337,961,563,000.00	77,250,208,600	91,742,384,100.00	
R187P	On 21/12/2026	Spot Bond	7.97500		38.15891		7.97500	38.15075			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.89500		35.65207		7.89500	35.64453			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
R197	On 07/12/2023	Spot Bond	1.73000	284.14326	1.70000	284.75727					30,895,806,002,000.00	17,858,847,400	22,352,041,200.00
R201	On 21/12/2014	Spot Bond	5.82500	102.46184	5.85000	102.43767					0.00	0	71,110,881,800.00
R202	On 07/12/2033	Spot Bond	1.84000	228.67752	1.84000	228.65259					807,513,256,000.00	438,865,900	45,792,108,900.00
R2023	On 28/02/2023	Spot Bond	7.99000	98.43472	8.02500	98.20278					2,010,856,021,678,000.00	51,671,592,200	29,749,573,600.00
R203	On 15/09/2017	Spot Bond	6.98000	107.10961	7.01000	107.00661					1,348,700,791,518,000.00	93,223,609,100	84,418,355,900.00
R2030	On 31/01/2030	Spot Bond	8.70500	94.63107	8.70500	94.60917					2,037,586,283,532,500.00	34,070,796,500	61,669,215,100.00
R2032	On 31/03/2032	Spot Bond	8.84000	97.55532	8.84000	98.08154					2,514,538,000,000,000.00	84,450,000,000	82,566,299,100.00
R2037	On 31/01/2037	Spot Bond	8.91500	96.59242	8.91500	96.56953					2,691,266,726,671,500.00	01,880,732,100	83,317,032,100.00
R204	On 21/12/2018	Spot Bond	7.31000	103.94306	7.33500	103.83002					3,508,048,670,890,000.00	79,897,219,000	22,516,924,900.00
R2044	On 31/01/2044	Spot Bond	8.97500	98.28891	8.97500	98.26547					1,580,138,500,000,000.00	76,060,000,000	65,900,000,000.00
R2048	On 28/02/2048	Spot Bond	8.97500	97.50904	8.97500	97.48577					1,922,099,964,202,500.00	14,161,555,900	58,979,375,600.00
R207	On 15/01/2020	Spot Bond	7.56500	99.44309	7.59500	99.29340					1,579,051,617,267,000.00	08,731,211,800	11,504,997,300.00
R208	On 31/03/2021	Spot Bond	7.76000	97.58147	7.79000	97.41346					1,367,538,320,400,000.00	76,229,165,000	73,681,022,000.00
R209	On 31/03/2036	Spot Bond	8.79000	78.12905	8.84000	77.72416					3,834,817,685,331,000.00	36,270,498,900	49,072,121,500.00
R210	On 31/03/2028	Spot Bond	1.77500	172.24402	1.77500	172.22554					344,251,487,500.00	193,944,500	24,671,857,700.00
R211	On 31/01/2017	Spot Bond	0.90000	130.49669	0.90000	130.48581					19,816,200,000.00	22,018,000	80,542,093,600.00
R212	On 31/01/2022	Spot Bond	1.62000	135.29737	1.61000	135.37463					43,515,607,320,000.00	26,861,486,000	16,849,459,200.00
R213	On 28/02/2031	Spot Bond	8.68000	85.30996	8.71000	85.05791					2,165,841,573,448,000.00	49,520,918,600	09,684,549,600.00
R214	On 28/02/2041	Spot Bond	8.91000	75.54687	8.91000	75.52898					2,600,813,392,353,000.00	91,898,248,300	84,642,276,000.00
R226C	On 15/09/2014	Spot Bond	5.82000	99.68211	5.82000	99.66627					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.62500	96.45145	6.62500	96.43437					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.46500	93.51156	6.46500	93.49540					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.38500	90.69265	6.38500	90.67716					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
R230C	On 15/09/2016	Spot Bond	6.39500	87.86937	6.39500	87.85434			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	5.85500	98.15777	5.85500	98.14231			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.53500	94.86560	6.53500	94.84893			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.40500	92.01673	6.40500	92.00088			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.38500	89.19279	6.38500	89.17747			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.44500	86.31692	6.44500	86.30196			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.98500	82.39933	6.98500	82.38388			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.03500	79.49108	7.03500	79.47606			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.34000	75.93126	7.34000	75.91630			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.32000	73.30430	7.32000	73.28990			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.30000	70.78188	7.30000	70.76802			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.29000	68.32438	7.29000	68.31101			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.55500	64.94852	7.55500	64.93536			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.53500	62.66067	7.53500	62.64801			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.71000	59.69540	7.71000	59.68307			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.68000	57.60124	7.68000	57.58938			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.65000	55.59662	7.65000	55.58521			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.62000	53.67728	7.62000	53.66631			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.58000	51.88327	7.58000	51.87273			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.54000	50.16859	7.54000	50.15844			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.17500	45.53060	8.17500	45.52063			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.13500	43.91645	8.13500	43.90688			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.09500	42.37585	8.09500	42.36666			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.05500	40.90504	8.05500	40.89622			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
R349C	On 21/06/2026	Spot Bond		8.01500	39.50051		8.01500	39.49203			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.97500	38.15891		7.97500	38.15075			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.93500	36.87709		7.93500	36.86925			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.89500	35.65207		7.89500	35.64453			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.03870			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.05529			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.92156			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	16.06165		100.00000	16.02275			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.30574		100.00000	9.28320			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	20.17249		100.00000	20.12362			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.49342			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.51662			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.95799			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.07947			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.12168			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.76715			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.44449			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.77205			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.40270			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.53760			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.91270			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.70071			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
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.94212			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.59093			0.00	3,720,000,000	3,720,000,000.00
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	100.18394			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.69354			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.79675			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71463			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71463			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.72530			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.92523			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.13928			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	102.81268		12.35000	102.77921			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.81179			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.54424		100.00000	13.51143			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.88777			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.77175			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.65133			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.24695			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.29684			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.78118		100.00000	2.77452			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	15.15229		100.00000	15.11559			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	34.90097		100.00000	34.81643			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.70341		100.00000	12.67263			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	22.29816		100.00000	22.24414			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
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	104.34153			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	101.10491			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.09000		107.75808		9.09000	107.73192			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.27500		93.83570		9.27500	103.39119			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.86000		87.56357		9.86000	105.01549			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.82820			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.76500		108.92170		7.76500	108.89916			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.99992			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.06000		103.90689		9.06000	103.88174			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.79221			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.85702			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.56227			0.00	55,000,000	27,500,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.71145			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.69875			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.21500		104.15916		7.21500	104.13910			0.00	0	1,010,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.83500		101.82631		8.83500	101.80226			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.02500		111.43472		8.02500	111.41090			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.88500		111.57962		7.88500	111.55618			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.81500		111.65218		7.81500	111.62893			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.41000		103.24513		8.41000	103.22203			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.96000		111.50196		7.96000	111.47831			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.92500		111.53819		7.92500	111.51464			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.34425			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
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.53595			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.08471			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.06000	106.03303		8.06000	106.01027			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.23959			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.24491			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.28324			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.94000	107.98950		8.94000	107.96369			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.88500	103.91344		9.88500	103.88619			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.22523			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.43436			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.24491			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.45362			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.42500	103.95410		8.42500	103.93079			0.00	0	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	13.10986		100.00000	13.08052			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.56500	103.63319		9.56500	103.60688			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.78323			0.00	0	140,000,000.00
SBS29	On 12/06/2019	Spot Bond	9.07500	100.28702		9.07500	100.26270			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.93500	96.76985		8.93500	96.74686			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.38441			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.88500	128.65665		9.88500	101.23266			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.49000	97.78125		9.49000	97.75662			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.61500	108.02873		7.61500	108.00680			0.00	0	10,993,200,000.00
SBSI11	On 07/12/2023	Spot Bond	2.23000	128.47710		2.23000	273.63019			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.54500	102.44449		1.54500	128.51643			0.00	0	1,060,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	106.36401			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	100.83369			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.98279		100.00000	15.94407			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.63076		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.17000		112.90984		2.17000	126.64277			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.56656		6.50000	102.54863			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.50236			0.00	1,700,000,000	1,700,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.13510			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.19117			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.04000		100.65304		9.04000	100.62873			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.47113			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.21230			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.25088			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.13358			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		13.65160		100.00000	13.61853			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.49547			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		54.09250		100.00000	53.92362			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.38870			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
SHS15U	On 19/09/2014	Spot Bond	100.00000		93.83033		100.00000	93.58974			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		24.13934		100.00000	24.08086			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		26.90406		100.00000	26.82007			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		24.10003		100.00000	23.98664			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.26718			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.29283			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.81500		103.55654		7.81500	103.53497			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.93500		98.82537		8.93500	99.45993			0.00	0	100,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.36000		103.37720		8.36000	103.35420			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.07534			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.35786			0.00	70,000,000	35,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.07594			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.51246			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.11000		104.08047		8.11000	104.05787			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.84732			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.09848			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.77363			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.34000		97.37404		9.34000	97.34976			0.00	0	1,420,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.85401			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.29265			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.64971			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.39800		89.91627		9.39800	89.89371			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
SSN005	On 31/03/2021	Spot Bond			9.46000		89.64141		9.46000	89.61876			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond			7.09500		102.05400		7.09500	102.03461			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond			8.85500		94.05458		8.85500	94.03243			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond			0.00000		100.00000		0.00000	101.42284			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond			8.19000		103.82786		8.19000	103.80521			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond			2.43000		108.26819		2.43000	108.66755			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond			8.28500		100.40646		8.28500	100.38419			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond			0.00000		100.00000		0.00000	99.97260			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond			9.65500		107.87781		9.65500	107.85002			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond			0.00000		100.00000		0.00000	99.85192			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond			0.00000		100.00000		0.00000	99.80852			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond			0.00000		100.00000		0.00000	101.34881			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond			9.94000		76.28965		9.94000	76.26954			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond			0.00000		100.00000		0.00000	100.72337			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond			0.00000		100.00000		0.00000	99.77926			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond			0.00000		100.00000		0.00000	100.74490			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond			0.00000		100.00000		0.00000	99.98358			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond			0.00000		100.00000		0.00000	99.93433			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond			0.00000		100.00000		0.00000	99.75371			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond			0.00000		100.00000		0.00000	99.73771			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond			0.00000		100.00000		0.00000	99.63895			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond			0.00000		100.00000		0.00000	99.03790			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
SY1129	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98331			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93322			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.64133			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.81646			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.12404		0.00000	98.83344			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.71448			0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.74674			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.65359			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	82.02247		100.00000	81.83857			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.53889			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.52212			0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.74839			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.60673			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532		1,960,000,000,000,000.00	19,600,000,000	19,600,000,000.00	
SY1154	On 24/11/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond	100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.02500	110.71604		7.02500	110.69516			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.84500	104.70586		8.84500	104.68110			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	87.12228		100.00000	86.91777			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
TF108U	On 22/02/2016	Spot Bond	100.00000		37.11522	100.00000	37.02530				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.69517				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.37677				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	99.85099				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.08735				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.16805				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.23104				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.96545				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	98.45777				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000	0.00000	98.27345				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.50566				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.81500		102.22544	7.81500	102.20416				0.00	0	1,690,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.73460				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.75496				0.00	1,115,600,000	557,800,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.81730	7.83000	100.79626				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.72340				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.74885				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.75889				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.72340				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.74885				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.57975	7.16000	100.72906				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.79869				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.79462				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
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.89206			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.87887			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.27496			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.22984			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.72237			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75496			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.90968		8.73000	100.79260			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.71932			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.74885			0.00	1,500,000,000	1,500,000,000.00
TH11A6	On 18/07/2041	Spot Bond	8.80500		94.66734		8.80500	98.78005			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.71321			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.74885			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.80072			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.78954			0.00	1,500,000,000	1,500,000,000.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.78547			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.89002			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.88597			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.85047			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.20476			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.20877			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.18869			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.76213			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.34789		101.06155	6.33236			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.71932			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
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.86460			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.81088			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.85149			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.27897			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.10107			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.74669			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75698			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.74669			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.75698			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.76213			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.74051			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75698			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81359			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.81359			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81359			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89584			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.91639			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89070			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.30048			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.32601			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31580			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.46500	106.71132		7.46500	106.68994			0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond		9.60000	88.13685		9.60000	88.08437			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
TN17	On 14/11/2017	Spot Bond	7.85000	106.50569		7.85000	106.48340			0.00	0	76,028,200,000.00
TN20	On 17/09/2020	Spot Bond	9.14000	110.83212		9.14000	110.80521		385,326,543,928,000.00	42,158,265,200	33,654,143,500.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	0.74468		100.00000	0.74235			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.34500	112.10478		9.34500	112.07696			0.00	0	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.57500	99.67385		9.57500	99.64852			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.60000	97.30934		9.60000	97.28455			0.00	0	3,450,900,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.93479			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.14514			0.00	0	1,521,500,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.20385			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.20902			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.20948			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.23466			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.28691			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.19866			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.09599			0.00	120,000,000	60,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.91957			0.00	110,000,000	55,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.93955			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.79590			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.85227			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.86623		10.00000	99.83951			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.86957		9.75000	99.84350			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.87172		100.00000	9.84628			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.54220			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.64122			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
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.69621			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.70721			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.01483			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.69428			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	12.25688		100.00000	12.20298			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.39839			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.72022			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.51455			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.52221			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.85667			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	104.08634		0.00000	104.08020			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.05246			0.00	0	18,100,000,000.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.42058			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.58960			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.22489			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	95.99039			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.11535			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	95.75871			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	95.05225			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	94.77560			0.00	0	250,000.00
TSP169	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.65132			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	94.07916			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	93.92931			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
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.61389			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	100.00000	50.57297		100.00000	50.47702		1,000,000,000,000,000.00	10,000,000,000	6,900,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.14005		100.00000	12.11064			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	76.80237		100.00000	76.49639			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.59721			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.58014			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.54777			0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.53436			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.53150			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.47930			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.17641			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.10562			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	100.00000	82.25211		100.00000	82.07292		600,000,000,000,000.00	6,000,000,000	3,000,000,000.00	
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.61002			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	100.00000	82.55097		100.00000	82.37111		80,000,000,000,000.00	800,000,000	800,000,000.00	
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.55566			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	100.00000	82.27204		100.00000	82.09279		150,000,000,000,000.00	1,500,000,000	1,500,000,000.00	
UG21	On 02/03/2021	Spot Bond	9.19000	107.08511		9.19000	107.05897			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
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.01073			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
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.97509			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.33155			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.34242			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.34294			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.07412			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.10466			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.95500		112.00533		6.95500	111.98452			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.39000		238.71080		1.39000	238.68772			0.00	0	2,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.88500		103.71343		6.88500	103.69435			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.51000		105.82775		7.51000	105.80655			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.89000		106.51069		7.89000	106.48829			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.22000		105.69894		8.22000	105.67580			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.33000		105.58698		8.33000	105.56356			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.51500		94.72606		6.51500	94.70956			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.44500		92.97939		6.44500	92.96327			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.86500		98.48086		5.86500	98.46528			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.51500		94.70956		6.51500	94.69306			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.28000		69.46601		7.28000	69.45252			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		45.04113		100.00000	44.95568			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		23.84084		100.00000	23.79561			0.00	0	0.00
Total for j-Bonds :											48,732,323,534,505,000.00	15,990,741,100	09 870 775 900.00
Grand Total:											48,732,324,379,226,800.00	15,990,810,342	09 874 567 086.00