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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/09/2014

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 15/09/2014 Foreign Exchange Future			10.96880		10.96880		10.94220	10.94220		11.52	5,028,767,016.80	458,461	216,484.00
\$ / R On 15/09/2014 Foreign Exchange Future	8.80	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.96	0.00	0	920.00
\$ / R On 15/09/2014 Foreign Exchange Future	8.88	Put	0.00000		0.00000		0.00000	0.00000	0.000	15.84	0.00	0	26,804.00
\$ / R On 15/09/2014 Foreign Exchange Future	8.90	Put	0.00000		0.00000		0.00000	0.00000	0.000	16.06	0.00	0	15,296.00
\$ / R On 15/09/2014 Foreign Exchange Future	9.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	17.17	0.00	0	35,000.00
\$ / R On 15/09/2014 Foreign Exchange Future	9.78	Put	0.00060		0.00000		0.00110	0.00000	0.001	25.79	0.00	0	920.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.00	Put	0.00660		0.00001		0.01000	0.00001	0.007	23.85	0.00	0	72,800.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.10	Put	0.01050		0.00001		0.01560	0.00002	0.011	22.04	0.00	0	600.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.19	Put	0.01640		0.00002		0.02410	0.00002	0.016	20.42	0.00	0	6,220.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.20	Put	0.01730		0.00002		0.02540	0.00003	0.017	20.24	0.00	0	48,650.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.21	Put	0.01830		0.00002		0.02670	0.00003	0.018	20.06	0.00	0	15,296.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.23	Put	0.02040		0.00002		0.02970	0.00003	0.020	19.70	0.00	0	27,284.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.25	Put	0.02280		0.00002		0.03320	0.00003	0.023	19.34	0.00	0	10,900.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.30	Put	0.03050		0.00003		0.04410	0.00004	0.030	18.44	0.00	0	7,700.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.38	Put	0.05060		0.00005		0.07260	0.00007	0.051	17.00	0.00	0	250.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.40	Call	568.85800		0.56886		542.28300	0.54228	568.858	16.64	0.00	0	2,000.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.40	Put	0.05800		0.00006		0.08300	0.00008	0.058	16.64	0.00	0	900.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.48	Put	0.16560		0.00017		0.23320	0.00023	0.166	15.89	0.00	0	4,000.00

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 15/09/2014	Foreign Exchange Future	10.50	Call	469.01530	0.46902	442.50200	0.44250	469.015	15.71	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	0.21530	0.00022	0.30200	0.00030	0.215	15.71	22.61	105	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	459.04540	0.45905	432.54350	0.43254	459.045	15.61	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	0.27970	0.00028	0.39080	0.00039	0.280	15.52	41.68	149	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	0.41350	0.00041	0.57450	0.00057	0.414	15.24	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	399.33610	0.39934	372.94200	0.37294	399.336	15.05	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	0.53610	0.00054	0.74200	0.00074	0.536	15.05	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	0.69420	0.00069	0.95710	0.00096	0.694	14.87	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	369.58950	0.36959	343.28660	0.34329	369.589	14.78	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	0.78950	0.00079	1.08660	0.00109	0.790	14.78	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	349.82010	0.34982	323.59870	0.32360	349.820	14.59	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	1.49350	0.00149	2.03600	0.00204	1.493	14.31	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	300.72070	0.30072	274.80830	0.27481	300.721	14.12	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	3.15390	0.00315	4.24820	0.00425	3.154	13.75	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	242.82470	0.24282	217.59770	0.21760	242.825	13.57	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	223.91920	0.22392	199.03490	0.19903	223.919	13.38	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	177.98960	0.17799	154.31920	0.15432	177.990	12.91	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	160.32610	0.16033	137.31800	0.13732	160.326	12.73	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	11.52610	0.01153	15.11800	0.01512	11.526	12.73	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	12.88530	0.01289	16.85260	0.01685	12.885	12.63	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	143.18680	0.14319	120.96110	0.12096	143.187	12.54	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	118.66320	0.11866	97.85930	0.09786	118.663	12.26	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	103.25080	0.10325	83.57090	0.08357	103.251	12.08	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	95.86460	0.09586	76.80080	0.07680	95.865	11.98	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	75.14320	0.07514	58.13460	0.05813	75.143	11.70	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	42.00330	0.04200	30.42340	0.03042	42.003	12.26	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	73.20330	0.07320	88.22340	0.08822	73.203	12.26	0.00	0	201.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	18.19010	0.01819	12.36700	0.01237	18.190	13.74	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	16.71640	0.01672	11.30630	0.01131	16.716	13.89	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	5.25050	0.00525	3.36770	0.00337	5.250	15.96	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	2.42300	0.00242	1.52490	0.00152	2.423	17.44	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	1.68270	0.00168	1.05370	0.00105	1.683	18.18	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	1.03660	0.00104	0.64720	0.00065	1.037	19.21	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	0.90780	0.00091	0.56670	0.00057	0.908	19.51	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	0.85010	0.00085	0.53070	0.00053	0.850	19.66	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	0.78990	0.00079	0.49200	0.00049	0.790	19.78	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	0.08680	0.00009	0.05110	0.00005	0.087	24.08	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.03890	0.00004	0.02260	0.00002	0.039	25.97	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,031.23890	1.03124	1,057.82260	1.05782	1,031.239	25.97	0.00	0	397.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.02050	0.00002	0.01260	0.00001	0.020	30.48	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.01840	0.00002	0.01160	0.00001	0.018	31.89	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.01750	0.00002	0.01110	0.00001	0.018	32.59	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.01650	0.00002	0.01070	0.00001	0.016	33.47	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.01290	0.00001	0.00890	0.00001	0.013	38.94	0.00	0	16,275.00
\$ / R	On 19/09/2014	Any day expiry			10.97070	10.97070	10.94910	10.94910		12.13	0.00	0	0.00
\$ / R	On 19/09/2014	Any day expiry	10.69	Call	292.27680	0.29228	270.95220	0.27095	292.277	14.08	0.00	0	12,000.00
\$ / R	On 19/09/2014	Any day expiry	10.77	Put	20.79820	0.02080	21.52570	0.02153	20.798	13.48	0.00	0	5,000.00
\$ / R	On 22/09/2014	Any day expiry			10.97580	10.97580	10.95430	10.95430		11.60	0.00	0	0.00

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\$ / R		On 25/09/2014	Any day expiry		10.98110	10.98110	10.94100	10.94100		11.36	0.00	0	0.00
\$ / R	10.94	Call	Any day expiry	120.89250	0.12089	0.00000	0.00000		120.893	11.56	605,000.00	5,000	5,000.00
\$ / R		On 26/09/2014	Any day expiry	10.98280	10.98280	10.96130	10.96130			10.52	0.00	0	1,500.00
\$ / R	10.80	Put	Any day expiry	33.06490	0.03306	40.85060	0.04085		33.065	11.20	0.00	0	500.00
\$ / R	13.10	Call	Any day expiry	0.04790	0.00005	0.06540	0.00007		0.048	25.37	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry	10.98810	10.98810	10.96660	10.96660			10.94	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.00000	0.00000	0.00000	0.00000		0.000	12.78	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	121.92500	0.12193	107.11860	0.10712		121.925	11.04	0.00	0	5,000.00
\$ / R		On 30/09/2014	Any day expiry	10.98980	10.98980	10.96840	10.96840			10.93	0.00	0	1,748.00
\$ / R		On 08/10/2014	Any day expiry	11.00380	11.00380	10.98240	10.98240			10.65	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	298.84270	0.29884	282.73860	0.28274		298.843	10.61	0.00	0	250.00
\$ / R		On 29/10/2014	Any day expiry	11.04120	11.04120	11.01990	11.01990			10.70	0.00	0	668.00
\$ / R	8.30	Put	Any day expiry	0.00880	0.00001	0.01510	0.00002		0.009	20.32	0.00	0	5,000.00
\$ / R	10.80	Put	Any day expiry	66.90250	0.06690	75.11920	0.07512		66.903	10.08	0.00	0	500.00
\$ / R	11.25	Call	Any day expiry	102.91570	0.10292	99.13370	0.09913		102.916	11.74	0.00	0	5,000.00
\$ / R	13.33	Call	Any day expiry	0.56060	0.00056	0.61560	0.00062		0.561	18.37	0.00	0	500.00
\$ / R		On 04/11/2014	Any day expiry	11.05190	11.05190	11.03070	11.03070			10.66	0.00	0	0.00
\$ / R	10.16	Put	Any day expiry	5.25060	0.00525	6.37770	0.00638		5.251	11.54	0.00	0	3,882.00
\$ / R	11.91	Call	Any day expiry	30.07960	0.03008	29.01460	0.02901		30.080	14.96	0.00	0	3,882.00
\$ / R		On 05/11/2014	Any day expiry	11.05370	11.05370	11.03250	11.03250			10.67	0.00	0	0.00
\$ / R	10.75	Call	Any day expiry	362.71470	0.36271	349.26600	0.34927		362.715	10.03	0.00	0	10,000.00
\$ / R	11.20	Call	Any day expiry	132.19240	0.13219	126.91370	0.12691		132.192	11.42	0.00	0	10,000.00
\$ / R		On 12/11/2014	Any day expiry	11.06630	11.06630	11.04520	11.04520			10.63	0.00	0	711.00
\$ / R		On 25/11/2014	Any day expiry	11.09040	11.09040	11.06970	11.06970			10.83	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	89.74770	0.08975	98.21330	0.09821		89.748	10.24	0.00	0	500.00
\$ / R	13.61	Call	Any day expiry	3.79010	0.00379	3.50820	0.00351		3.790	19.50	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry	11.09610	11.09610	11.07540	11.07540			10.85	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.08060	0.00008	0.09180	0.00009		0.081	18.64	0.00	0	5,000.00
\$ / R	11.25	Call	Any day expiry	168.39590	0.16840	163.01550	0.16302		168.396	11.53	0.00	0	5,000.00
\$ / R		On 10/12/2014	Any day expiry	11.11880	11.11880	11.09800	11.09800			10.83	19,995,300.00	1,800	1,800.00
\$ / R		On 11/12/2014	Any day expiry	11.12070	11.12070	11.09990	11.09990			10.83	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.12260	11.12260	11.10180	11.10180			10.83	8,863,544,327.00	796,895	764,947.00
\$ / R	9.09	Put	Foreign Exchange Future	1.20560	0.00121	1.35580	0.00136		1.206	15.55	0.00	0	1,402.00
\$ / R	9.44	Put	Foreign Exchange Future	2.24660	0.00225	2.50630	0.00251		2.247	13.89	0.00	0	11,976.00
\$ / R	9.78	Put	Foreign Exchange Future	4.32010	0.00432	4.78330	0.00478		4.320	12.28	0.00	0	41,000.00
\$ / R	9.88	Put	Foreign Exchange Future	5.29960	0.00530	5.85490	0.00585		5.300	11.81	0.00	0	79,241.00
\$ / R	10.00	Put	Foreign Exchange Future	6.83060	0.00683	7.52710	0.00753		6.831	11.24	0.00	0	38,500.00
\$ / R	10.10	Call	Foreign Exchange Future	1,032.16640	1.03217	1,012.40370	1.01240		1,032.166	11.00	0.00	0	1,260.00
\$ / R	10.10	Put	Foreign Exchange Future	9.56640	0.00957	10.60370	0.01060		9.566	11.00	0.00	0	6,581.00
\$ / R	10.30	Call	Foreign Exchange Future	841.02620	0.84103	822.36400	0.82236		841.026	10.53	0.00	0	1,130.00
\$ / R	10.34	Put	Foreign Exchange Future	20.94030	0.02094	23.38360	0.02338		20.940	10.44	0.00	0	2,490.00
\$ / R	10.35	Put	Foreign Exchange Future	21.61650	0.02162	24.14210	0.02414		21.617	10.41	0.00	0	5,000.00
\$ / R	10.36	Put	Foreign Exchange Future	22.31370	0.02231	24.92210	0.02492		22.314	10.39	0.00	0	2,490.00
\$ / R	10.38	Put	Foreign Exchange Future	23.77010	0.02377	26.55340	0.02655		23.770	10.34	0.00	0	500.00
\$ / R	10.40	Put	Foreign Exchange Future	25.31410	0.02531	28.28030	0.02828		25.314	10.29	5,898.19	233	7,300.00
\$ / R	10.44	Put	Foreign Exchange Future	28.68310	0.02868	32.04300	0.03204		28.683	10.20	0.00	0	2,491.00
\$ / R	10.45	Put	Foreign Exchange Future	29.58800	0.02959	33.05120	0.03305		29.588	10.18	0.00	0	5,000.00
\$ / R	10.49	Put	Foreign Exchange Future	33.47310	0.03347	37.37960	0.03738		33.473	10.08	7,866.18	235	3,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	34.51400	0.03451	38.53740	0.03854	34.514	10.06	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	36.68610	0.03669	40.95080	0.04095	36.686	10.01	11,005.83	300	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	40.17830	0.04018	44.82470	0.04482	40.178	9.94	27,040.00	673	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	49.35910	0.04936	54.71760	0.05472	49.359	10.02	16,634.02	337	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	55.56170	0.05556	61.36640	0.06137	55.562	10.07	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	72.13800	0.07214	79.03400	0.07903	72.138	10.18	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	472.78500	0.47279	459.36330	0.45936	472.785	10.23	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	465.59650	0.46560	452.33900	0.45234	465.597	10.25	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	437.50740	0.43751	424.90590	0.42491	437.507	10.31	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	423.86350	0.42386	411.59470	0.41159	423.863	10.34	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	104.54530	0.10455	113.24240	0.11324	104.545	10.36	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	107.89350	0.10789	116.75670	0.11676	107.894	10.38	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	384.57650	0.38458	373.30710	0.37331	384.577	10.44	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	359.77020	0.35977	349.16650	0.34917	359.770	10.51	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	149.29960	0.14930	159.99230	0.15999	149.300	10.55	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	157.73670	0.15774	168.75630	0.16876	157.737	10.59	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	302.65110	0.30265	293.67800	0.29368	302.651	10.67	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	180.05110	0.18005	191.87800	0.19188	180.051	10.67	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	271.71610	0.27172	263.68100	0.26368	271.716	10.77	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	266.79950	0.26680	258.91660	0.25892	266.800	10.78	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	229.85820	0.22986	243.22620	0.24323	229.858	10.83	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	232.83440	0.23283	226.04650	0.22605	232.834	11.04	54,716.08	235	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	292.20620	0.29221	306.81630	0.30682	292.206	11.26	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	171.90790	0.17191	167.13740	0.16714	171.908	11.85	40,054.54	233	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	156.52770	0.15653	152.26120	0.15226	156.528	12.11	105,343.14	673	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	134.27860	0.13428	130.73480	0.13073	134.279	12.54	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	511.67860	0.51168	528.93480	0.52893	511.679	12.54	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	113.98420	0.11398	111.08410	0.11108	113.984	13.01	34,195.26	300	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	110.70280	0.11070	107.90450	0.10790	110.703	13.09	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	109.10540	0.10911	106.35720	0.10636	109.105	13.14	36,768.52	337	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	93.51720	0.09352	0.00000	0.00000	93.517	13.62	93,517.20	1,000	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	80.68830	0.08069	78.81820	0.07882	80.688	14.11	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	71.86210	0.07186	70.25200	0.07025	71.862	14.50	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	67.51130	0.06751	66.02570	0.06603	67.511	14.72	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	66.68360	0.06668	65.22150	0.06522	66.684	14.77	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	59.82800	0.05983	58.55820	0.05856	59.828	15.16	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	47.42850	0.04743	46.51420	0.04651	47.429	15.93	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	46.82510	0.04683	45.93000	0.04593	46.825	15.96	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	21.13500	0.02114	20.93760	0.02094	21.135	18.44	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	19.92030	0.01992	19.75020	0.01975	19.920	18.66	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	16.81500	0.01682	16.71170	0.01671	16.815	19.30	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	16.51330	0.01651	16.41620	0.01642	16.513	19.37	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.25410	0.00025	0.24840	0.00025	0.254	18.19	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.12830	11.12830	11.10790	11.10790		11.00	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	102.07540	0.10208	110.93910	0.11094	102.075	10.30	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	5.69200	0.00569	5.08090	0.00508	5.692	19.07	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.14430	11.14430	11.12390	11.12390		11.00	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	0.34320	0.00034	0.38760	0.00039	0.343	18.41	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 23/12/2014	Any day expiry	11.20	Call	238.26560	0.23827	232.80540	0.23281	238.266	11.20	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.21670	11.21670	11.19630	11.19630		11.14	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	0.93080	0.00093	1.05250	0.00105	0.931	17.71	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	120.25770	0.12026	130.51810	0.13052	120.258	10.36	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	315.79990	0.31580	311.33110	0.31133	315.800	11.14	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	32.79110	0.03279	32.36340	0.03236	32.791	22.96	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.27300	11.27300	11.25260	11.25260		11.24	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	126.95270	0.12695	137.99770	0.13800	126.953	10.32	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	50.47660	0.05048	49.38380	0.04938	50.477	23.65	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.27510	11.27510	11.25470	11.25470		11.23	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	1.55030	0.00155	1.74660	0.00175	1.550	17.23	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	400.90900	0.40091	396.60330	0.39660	400.909	11.03	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.31120	11.31120	11.29090	11.29090		11.36	64,903,665.60	5,738	62,150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	29.05020	0.02905	32.05110	0.03205	29.050	11.10	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	46.24740	0.04625	51.03870	0.05104	46.247	10.70	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	69.86000	0.06986	76.97230	0.07697	69.860	10.46	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	113.65730	0.11366	124.50970	0.12451	113.657	10.15	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	126.33550	0.12634	137.82360	0.13782	126.335	10.24	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	165.52220	0.16552	178.70930	0.17871	165.522	10.48	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	335.53420	0.33553	0.00000	0.00000	335.534	11.70	83,883.55	250	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	191.72260	0.19172	191.20390	0.19120	191.723	13.74	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	118.48270	0.11848	117.90870	0.11791	118.483	15.73	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	87.49640	0.08750	86.86020	0.08686	87.496	17.07	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	62.48090	0.06248	61.36920	0.06137	62.481	21.76	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.33380	11.33380	11.31320	11.31320		11.59	0.00	0	1,365.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	132.35510	0.13236	145.89590	0.14590	132.355	10.29	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	63.44750	0.06345	61.37450	0.06137	63.448	24.12	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.39920	11.39920	11.37820	11.37820		11.79	0.00	0	1,372.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	143.51790	0.14352	153.87810	0.15388	143.518	10.50	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	68.01120	0.06801	67.24010	0.06724	68.011	23.58	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.45860	11.45860	11.43700	11.43700		11.96	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	151.99640	0.15200	161.58850	0.16159	151.996	10.66	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	72.63670	0.07264	72.19250	0.07219	72.637	23.47	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.49130	11.49130	11.46940	11.46940		12.09	17,811,515.00	1,550	19,498.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	139.15860	0.13916	147.02700	0.14703	139.159	10.76	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	144.03380	0.14403	151.98860	0.15199	144.034	10.76	0.00	0	20,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	255.87710	0.25588	270.03090	0.27003	255.877	11.04	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	265.15130	0.26515	279.42490	0.27942	265.151	11.09	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	179.83810	0.17984	178.60460	0.17860	179.838	16.24	1,798,381.00	10,000	20,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	160.12490	0.16012	159.13400	0.15913	160.125	16.80	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.52040	11.52040	11.49860	11.49860		12.12	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	160.71250	0.16071	170.69140	0.17069	160.713	10.83	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	72.21260	0.07221	71.93570	0.07194	72.213	23.26	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.58930	11.58930	11.56720	11.56720		12.42	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	168.72280	0.16872	178.89600	0.17890	168.723	10.98	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	84.84320	0.08484	80.01140	0.08001	84.843	23.38	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.64980	11.64980	11.62750	11.62750		12.53	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	174.97330	0.17497	186.65620	0.18666	174.973	11.10	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 27/08/2015	Any day expiry	16.50	Call	83.97630	0.08398	83.56100	0.08356	83.976	23.12	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.68730	11.68730	11.66490	11.66490		12.65	4,674,920.00	400	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	121.75780	0.12176	131.46030	0.13146	121.758	11.09	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,217.39360	1.21739	1,205.05510	1.20506	1,217.394	11.10	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	491.45220	0.49145	492.38690	0.49239	491.452	13.41	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	288.09680	0.28810	289.13360	0.28913	288.097	16.02	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.71540	11.71540	11.69300	11.69300		12.69	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	181.55120	0.18155	193.23420	0.19323	181.551	11.22	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	87.04800	0.08705	86.50750	0.08651	87.048	22.86	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.77530	11.77530	11.75310	11.75310		12.98	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	188.87800	0.18888	199.46710	0.19947	188.878	11.36	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	97.98110	0.09798	95.88050	0.09588	97.981	22.83	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.83130	11.83130	11.80920	11.80920		13.12	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	193.41230	0.19341	204.82770	0.20483	193.412	11.43	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	88.77080	0.08877	86.86070	0.08686	88.771	22.58	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.86330	11.86330	11.84120	11.84120		13.13	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,120.06620	1.12007	1,110.84110	1.11084	1,120.066	11.60	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.88320	11.88320	11.86130	11.86130		13.24	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	196.28140	0.19628	207.79250	0.20779	196.281	11.46	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	80.44640	0.08045	80.33640	0.08034	80.446	22.26	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.96880	10.96880	10.94220	10.94220		11.52	1,765,976.80	161	1,076.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.12260	11.12260	11.10180	11.10180		10.83	5,372,215.80	483	903.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	48,003.86800	0.48004	46,645.53880	0.46646	48,003.868	10.21	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.31120	11.31120	11.29090	11.29090		11.36	113,112.00	10	20.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.49130	11.49130	11.46940	11.46940		12.09	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.80060	17.80060	17.67070	17.67070		11.99	327,442,037.00	18,395	62,837.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	0.00000	0.00000	0.00150	0.00000	0.000	14.78	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	1.32570	0.00133	4.30810	0.00431	1.326	14.89	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	4.43720	0.00444	12.61010	0.01261	4.437	14.16	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	27.08060	0.02708	61.08130	0.06108	27.081	12.95	1,462.35	54	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	37.35640	0.03736	80.27940	0.08028	37.356	12.71	3,287.36	88	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	0.11200	0.00011	0.12650	0.00013	0.112	20.38	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	0.03300	0.00003	0.02080	0.00002	0.033	24.35	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	0.03000	0.00003	0.02000	0.00002	0.030	24.72	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	0.00730	0.00001	0.01700	0.00002	0.007	25.26	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.03740	18.03740	17.91540	17.91540		11.27	666,337,630.80	36,942	37,698.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	155.34900	0.15535	210.87340	0.21087	155.349	10.66	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	714.28630	0.71429	820.24900	0.82025	714.286	12.17	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	120.89940	0.12090	114.79340	0.11479	120.899	13.40	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	101.99900	0.10200	97.69890	0.09770	101.999	13.60	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.16660	18.16660	18.04470	18.04470		11.28	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	528.92490	0.52892	619.47010	0.61947	528.925	11.41	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	712.35720	0.71236	811.08080	0.81108	712.357	11.94	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	804.72690	0.80473	906.53670	0.90654	804.727	12.19	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	50.14920	0.05015	46.90170	0.04690	50.149	15.76	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	30.73770	0.03074	29.10580	0.02911	30.738	16.58	0.00	0	4,700.00

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	21.72	Call	30.30130	0.03030	29.05270	0.02905	30.301	16.61	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.32490	18.32490	18.20250	18.20250		11.34	0.00	0	1,025.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	385.39070	0.38539	365.53460	0.36553	385.391	12.60	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.59570	18.59570	18.47030	18.47030		11.45	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10267	0.10267	0.10259	0.10259		13.61	0.00	0	2,755.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10419	0.10419	0.10418	0.10418		10.62	77,932.62	748	12,884.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10609	0.10609	0.10610	0.10610		11.81	6,789.63	64	25.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.19590	14.19590	14.13660	14.13660		10.52	248,783,147.50	17,525	57,002.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	0.05410	0.00005	0.16620	0.00017	0.054	14.52	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	2.25520	0.00226	4.82670	0.00483	2.255	12.65	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	11.17380	0.01117	20.51680	0.02052	11.174	11.74	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	157.11240	0.15711	207.48460	0.20748	157.112	11.88	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	0.01050	0.00001	0.00800	0.00001	0.011	26.15	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.00790	0.00001	0.00680	0.00001	0.008	34.96	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.40540	14.40540	14.35340	14.35340		10.32	491,987,626.20	34,153	39,280.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	30.22460	0.03022	37.40760	0.03741	30.225	9.82	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	59.01130	0.05901	74.44750	0.07445	59.011	9.63	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	120.94460	0.12094	145.63700	0.14564	120.945	9.89	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	91.93810	0.09194	91.23500	0.09123	91.938	12.85	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	83.57850	0.08358	83.02990	0.08303	83.579	13.09	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	30.38930	0.03039	29.98260	0.02998	30.389	15.71	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.66310	14.66310	14.61130	14.61130		10.95	0.00	0	18,507.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	114.02010	0.11402	127.23160	0.12723	114.020	10.08	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	163.25480	0.16325	184.98540	0.18499	163.255	10.12	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	169.63430	0.16963	191.92550	0.19193	169.634	10.14	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	344.44360	0.34444	338.33810	0.33834	344.444	11.72	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	330.39030	0.33039	324.82450	0.32482	330.390	11.83	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	273.68820	0.27369	270.16790	0.27017	273.688	12.33	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	267.16910	0.26717	263.86710	0.26387	267.169	12.40	0.00	0	8,500.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.91370	14.91370	14.85920	14.85920		11.47	0.00	0	350.00
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			514.30200	514.30200	515.41300	515.41300			0.00	0	0.00
AL12	On 05/02/2015	Index Future			522.42900	522.42900	523.56300	523.56300			0.00	0	0.00
AL12	On 07/05/2015	Index Future			531.37100	531.37100	532.52900	532.52900			0.00	0	0.00
AL37	On 06/11/2014	Index Future			437.40000	437.40000	437.99400	437.99400			0.00	0	0.00
AL37	On 05/02/2015	Index Future			444.31200	444.31200	444.91900	444.91900			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			515.51200	515.51200	516.44100	516.44100			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			523.65900	523.65900	524.60700	524.60700			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			468.58900	468.58900	469.41600	469.41600			0.00	0	584.00
ALBI	On 05/02/2015	Index Future			475.99300	475.99300	476.83900	476.83900			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			484.14000	484.14000	485.00500	485.00500			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
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.99120		9.99120		10.01960	10.01960		8.77	7,273,593.60	728	12,771.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.06930		10.06930		10.10110	10.10110		8.85	7,380,796.90	733	10,149.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	21.57580		0.02158		21.40270	0.02140	21.576	9.71	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	76.38250		0.07638		70.73210	0.07073	76.383	9.04	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	188.04060		0.18804		207.71280	0.20771	188.041	8.85	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	30.06080		0.03006		33.65840	0.03366	30.061	10.68	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	26.03180		0.02603		29.19660	0.02920	26.032	10.78	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.17160		10.17160		10.20490	10.20490		10.63	27,666,752.00	2,720	5,485.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.27090		10.27090		10.30390	10.30390		11.06	0.00	0	1,050.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.95770		9.95770		9.97850	9.97850		9.15	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.07720		10.07720		10.10260	10.10260		9.77	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.22500		10.22500		10.25140	10.25140		10.32	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			41.89180		41.89180		-40.44330	-40.44330			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			893.17430		893.17430		870.27890	870.27890			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			989.23620		989.23620		965.70430	965.70430			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			144.87340		144.87340		-177.38290	-177.38290			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			812.23600		812.23600		789.97130	789.97130			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			39.89940		39.89940		29.28690	29.28690			0.00	0	5,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future			11.73340		11.73340		11.67010	11.67010		11.97	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.90890		11.90890		11.85160	11.85160		11.21	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.13000		12.13000		12.07300	12.07300		11.84	0.00	0	150.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.78730		1.78730		1.78340	1.78340		10.97	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.80050		1.80050		1.79760	1.79760		10.06	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.82020		1.82020		1.81740	1.81740		10.65	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			124.06612		124.06612		124.06939	124.06939			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			126.04204		126.04204		126.04655	126.04655			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.60824	82.96384		9.58375	83.14569			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.69945	84.27484		9.67406	84.46036			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.77544	81.92820		9.74914	82.11775			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI		467.11300	467.11300		467.89900	467.89900			0.00	0	400.00
GOVI	On 05/02/2015	GOVI		474.49500	474.49500		475.29700	475.29700			0.00	0	45.00
GOVI	On 07/05/2015	GOVI		482.61600	482.61600		483.43800	483.43800			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.54319	117.54319		117.54686	117.54686			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		118.25828	118.25828		118.26318	118.26318			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		123.19088	123.19088		123.19445	123.19445			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future		123.85153	123.85153		123.85601	123.85601			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		123.66214	123.66214		123.66546	123.66546			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		125.63161	125.63161		125.63606	125.63606			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		132.29087	132.29087		132.29443	132.29443			0.00	0	2,490.00
I2050	On 05/02/2015	Bond Future		132.94977	132.94977		132.95433	132.95433			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		219.70500	219.70500		219.73000	219.73000			0.00	0	1,191.00
IGOV	On 05/02/2015	Index Future		223.20400	223.20400		223.23100	223.23100			0.00	0	0.00
IGOV	On 07/05/2015	Index Future		227.05000	227.05000		227.08100	227.08100			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		595.18100	595.18100		595.24800	595.24800			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		604.63200	604.63200		604.70200	604.70200			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		144.91693	144.91693		144.84034	144.84034			0.00	0	571.00
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		6.14000	93.86000		6.14000	93.86000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.20000	93.80000		6.22000	93.78000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future			6.27000		93.73000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.36000		93.64000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future			6.43000		93.57000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future			6.51000		93.49000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.56000		93.44000		6.55000	93.45000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.80000		93.20000		6.80000	93.20000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.94000		93.06000		6.92000	93.08000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.09000		92.91000		7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.26000		92.74000		7.24000	92.76000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.40000		92.60000		7.41000	92.59000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.29420		1.29420		1.29190	1.29190			0.00	0	50.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.29510		1.29510		1.29290	1.29290			0.00	0	80.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.29630		1.29630		1.29410	1.29410			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			8.24409		121.16051		8.21415	121.41378		8.21	207,184,472.10	1,710	48,645.00
R186	On 06/11/2014	Bond Future	7.70	Call	208.35000		0.20835		246.06000	0.24606	208.350	8.00	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	329.04000		0.32904		381.97000	0.38197	329.040	8.04	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	723.65000		0.72365		815.13000	0.81513	723.650	8.11	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,803.01000		1.80301		1,960.28000	1.96028	1,803.010	8.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	1,332.07000		1.33207		1,236.07000	1.23607	1,332.070	8.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	850.58000		0.85058		783.60000	0.78360	850.580	8.31	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	723.94000		0.72394		665.42000	0.66542	723.940	8.34	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	655.41000		0.65541		601.63000	0.60163	655.410	8.36	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	47.65000		0.04765		42.90000	0.04290	47.650	8.69	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.30882		117.77921		8.27765	118.03759		8.78	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	756.77000		0.75677		713.94000	0.71394	756.770	9.12	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.35836		119.79763		8.32587	120.06185		8.95	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			288.43896		288.43896		288.44806	288.44806			0.00	0	939.00
R197	On 05/02/2015	Bond Future			287.01602		287.01602		287.02807	287.02807			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			232.13161		232.13161		232.13798	232.13798			0.00	0	47,402.00
R202	On 05/02/2015	Bond Future			232.63257		232.63257		232.64162	232.64162			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			7.92096		100.49768		7.89094	100.67690		6.81	0.00	0	9,834.00
R2023	On 05/02/2015	Bond Future			7.98863		102.08573		7.95713	102.26876		6.90	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.03206		99.90720		7.99901	100.09445		7.35	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.04059		101.84647		8.00583	102.03869		7.27	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	926.47000		0.92647		889.53000	0.88953	926.470	7.66	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			7.02029		104.40335		6.97337	104.52487		2.38	0.00	0	14,449.00
R203	On 06/11/2014	Bond Future	6.84	Call	196.36000		0.19636		240.76000	0.24076	196.360	2.36	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	338.21000		0.33821		400.48000	0.40048	338.210	2.38	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.09484		106.05313		7.04238	106.17757		2.33	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,574.31000		1.57431		1,677.45000	1.67745	1,574.310	2.43	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.11230		103.70029		7.05315	103.82802		2.34	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			8.63805		96.87092		8.61839	97.02960			0.00	0	4,192.00
R2030	On 05/02/2015	Bond Future			8.70302		94.39479		8.68262	94.55689			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.75713		96.01326		8.73595	96.17922			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			8.85613		98.92139		8.83647	99.10617			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			8.91851		96.22732		8.89817	96.41598			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.97116		97.87727		8.95012	98.07022			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			7.29984		105.56105		7.25360	105.72534		3.44	0.00	0	12,681.00
R204	On 06/11/2014	Bond Future	7.99	Put	31.38000		0.03138		25.19000	0.02519	31.380	3.61	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.36869		103.19416		7.31865	103.36203		3.56	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.40531		104.96238		7.35088	105.13426		3.56	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.37279		102.95794		7.31324	103.13453		3.45	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	381.00000		0.38100		349.91000	0.34991	381.000	3.65	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			8.93476		100.51839		8.90491	100.82235			0.00	0	2,473.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 05/02/2015	Bond Future			8.99515		97.72434		8.96435	98.03406			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.04630		99.40006		9.01453	99.71620			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.92545		99.85908		8.89560	100.17101			0.00	0	26,250.00
R2048	On 05/02/2015	Bond Future			8.98713		101.43710		8.95633	101.75485			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.03413		98.74090		9.00240	99.06509			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			7.52713		101.15888		7.49680	101.28620		4.50	0.00	0	35,242.00
R207	On 05/02/2015	Bond Future			7.59491		99.11627		7.56248	99.24656		4.63	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.64075		100.81497		7.60596	100.94859		4.71	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,724.62000		1.72462		1,801.28000	1.80128	1,724.620	4.77	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			7.68613		96.11301		7.65597	96.25884		5.56	0.00	0	16,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	31.75000		0.03175		28.24000	0.02824	31.750	5.82	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.75250		97.63200		7.72060	97.78106		5.61	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.79547		95.90278		7.76166	96.05546		5.88	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.79526		97.76506		7.75932	97.92201		5.65	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	621.76000		0.62176		593.79000	0.59379	621.760	5.97	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			8.77902		76.48914		8.75427	76.68156		12.81	0.00	0	25,955.00
R209	On 06/11/2014	Bond Future	8.50	Call	677.43000		0.67743		747.11000	0.74711	677.430	12.68	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,423.01000		1.42301		1,532.21000	1.53221	1,423.010	12.81	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,277.35000		2.27735		2,415.44000	2.41544	2,277.350	12.95	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,522.77000		2.52277		2,667.15000	2.66715	2,522.770	12.99	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,779.43000		2.77943		2,929.63000	2.92963	2,779.430	13.03	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	377.13000		0.37713		353.54000	0.35354	377.130	13.17	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	150.86000		0.15086		140.96000	0.14096	150.860	13.35	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	109.87000		0.10987		102.60000	0.10260	109.870	13.41	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	20.42000		0.02042		19.06000	0.01906	20.420	13.53	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	15.78000		0.01578		14.73000	0.01473	15.780	13.53	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	12.12000		0.01212		11.32000	0.01132	12.120	13.53	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.83766		77.69804		8.81214	77.89417		13.24	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.88438		75.87950		8.85805	76.07990		14.16	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.91110		77.35371		8.88395	77.55901		13.98	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,515.85000		1.51585		1,474.56000	1.47456	1,515.850	14.59	0.00	0	2,914.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 31/03/2036		Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014		Bond Future	172.78849	172.78849		172.79380	172.79380			0.00	0	642.00
R210	On 05/02/2015		Bond Future	175.54026	175.54026		175.54710	175.54710			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	132.43675	132.43675		132.35271	132.35271			0.00	0	1,120.00
R211	On 05/02/2015		Bond Future	132.94007	132.94007		132.85595	132.85595			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	137.19724	137.19724		137.38556	137.38556			0.00	0	14,864.00
R212	On 05/02/2015		Bond Future	137.61970	137.61970		137.81219	137.81219			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	8.64778	87.11357		8.63323	87.22653		11.15	0.00	0	28,658.00
R213	On 05/02/2015		Bond Future	8.71255	88.49015		8.69745	88.60570		11.49	0.00	0	0.00
R213	On 07/05/2015		Bond Future	8.76057	86.45875		8.74490	86.57725		12.34	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	8.86947	77.28668		8.84472	77.48779		13.45	0.00	0	6,058.00
R214	On 06/11/2014	9.20	Call	3,241.28000	3.24128		3,404.67000	3.40467	3,241.280	13.62	0.00	0	2,500.00
R214	On 06/11/2014	9.80	Put	73.21000	0.07321		68.45000	0.06845	73.210	14.12	0.00	0	2,500.00
R214	On 05/02/2015		Bond Future	8.92948	78.50795		8.90394	78.71304		13.89	0.00	0	0.00
R214	On 07/05/2015		Bond Future	8.97491	76.55906		8.94860	76.76845		14.97	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	21,003.60000	21,003.60000		20,933.71000	20,933.71000			0.00	0	0.00
RAIN	On 12/12/2014		Foreign Exchange Future	21,269.02000	21,269.02000		21,210.50000	21,210.50000			0.00	0	0.00
TRY / R	On 15/09/2014		Foreign Exchange Future	4.98470	4.98470		4.98390	4.98390		5.35	0.00	0	0.00
TRY / R	On 12/12/2014		Foreign Exchange Future	4.96170	4.96170		4.95780	4.95780		6.88	0.00	0	0.00
TRY / R	On 16/03/2015		Foreign Exchange Future	4.94070	4.94070		4.93640	4.93640		8.58	0.00	0	0.00

Total for Derivatives : **15,994,013,944.86** **1,399,418** **4 228 796.00**

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
i-Bonds												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.33188				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.07000	105.07209	7.07000	105.05226				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.81976				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.39500	103.08557	8.39500	103.06254				0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	101.22025				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.08000	105.97686	9.08000	105.95115				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.45839				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.54771				0.00	0	700,000,000.00
AB013	On 21/11/2018	Spot Bond	9.26000	99.35565	9.26000	99.33122			926,000,000,000.00	100,000,000	50,000,000.00	
AB06	On 27/03/2015	Spot Bond	7.19000	104.26882	7.19000	104.24881			431,400,000,000.00	60,000,000	150,000,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.84800			0.00	20,000,000,000	10,000,000,000.00	
AB09	On 03/05/2017	Spot Bond	8.52000	107.84904	8.52000	107.82459			170,400,000,000,000.00	20,000,000,000	10,500,000,000.00	
ABCP12	On 20/09/2014	Spot Bond	1.39000	135.19973	1.39000	135.18224				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.34000	127.59428	2.34000	272.20930				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.01680				0.00	1,200,000,000	300,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.59823				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.96132				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.95975				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	99.95858				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.33256				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.23336				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.26585				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.04000	128.61579	3.04000	128.59349				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
ABLI04	On 11/10/2016	Spot Bond	4.14000	119.91887		4.14000	119.89450			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.89000	104.39978		4.89000	104.37654			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	81.96558		100.00000	81.78423			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.08000	172.07099		2.08000	172.04557			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	162.30579		2.76000	162.27884			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.11000	173.95108		2.11000	173.92522			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.92718		1.82000	184.90114			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.91625	77.35740		7.91625	77.34125			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.91625	77.35740		7.91625	77.34125			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	99.85697			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	101.32393			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.20417			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	7.19000	102.43783		7.19000	102.41803			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.31000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52362		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.36000	105.83810	7.36000	105.81697		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.25593		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	2.66000	94.30594	2.66000	106.70761		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.49000	102.45759	2.49000	159.27010		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.42000	116.70799	2.42000	210.83005		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	9.45500	90.55924	9.45500	90.53612		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	103.12500		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	100.93500		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	108.64827	9.63000	108.62035		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	9.57500	109.05741	9.57500	109.02954		0.00		0	0.00	
ABN80	On 31/03/2021	Spot Bond	8.78500	93.15080	8.78500	93.12892		0.00		0	0.00	
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.36000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.67000	108.35211		9.67000	108.32415			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.08037			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.97096			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.07000	105.40218		8.07000	105.37952			499,533,000,000.00	61,900,000	1,466,700,000.00
ABS11	On 09/04/2021	Spot Bond		8.79000	107.25214		8.79000	107.22693			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.02000	103.86861		7.02000	103.84913			1,509,300,000,000.00	215,000,000	215,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.72000	100.07636		8.72000	100.05302			403,736,000,000.00	46,300,000	620,200,000.00
ABS7	On 11/09/2026	Spot Bond		9.77000	93.35507		9.77000	93.33047			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.90500	102.01310		7.90500	101.99161			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.15000	217.93360		2.15000	276.08053			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.33000	126.67657		1.33000	129.48544			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.07000	129.05573		2.07000	131.62869			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00463		100.00000	0.00461			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	68.11339		100.00000	67.94837			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.52000	101.85269		11.52000	101.82118			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.70716			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	4.35558		100.00000	4.34503			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
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.72465			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.97219			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	25.96130		100.00000	25.89841			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.68966			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	65.19854		11.00000	65.17990			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	25.96130		100.00000	25.89841			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.84261			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.82709			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.84953			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.84485			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.84279			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.00950			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.00950			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.01555			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.09140			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.01555			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.00345			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.39792			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.08240			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.71292			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.84770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.84278			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.84087			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.84462			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.85331			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.24000	102.91356		9.24000	103.00549			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.08285			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.74955			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	85.23653			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	171.15232			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	171.24209			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.84946			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.85415			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.85527			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.87617			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.28305			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.87668			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.58901			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53802			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.40647			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.70262			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.29526			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.84891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06641			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86713			0.00	1,600,000,000	800,000,000.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.87030			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86415			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.85249			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.85903			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86657			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86452			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	99.89161		10.23000	99.86453			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.86229			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86564			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	121.41910			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.33500	104.08303		9.33500	104.05709			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85298			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	115.42298		1.75000	115.47238			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.11266			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.86415			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.84522			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.84044			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.84999			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.84139			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.44327			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02608			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.85172			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.97648			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.84139			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.85619			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.84806			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.84562			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.40003			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.64191			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.84514			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.84514			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.82514			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.84426			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83617			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.96538			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.82514			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.29624			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.84198			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.83279			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	122.40548			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	123.27586			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.85382			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.85516			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.49659			0.00	3,000,000,000	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.85153			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	97.95869			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.84522			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.85363			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.85382			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.85117			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.72515			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.01586			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.98497			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.95418			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.39984		100.00000	14.36495			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.49111			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.54105			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.57427			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.19306			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.31340			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.47371			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.15467			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.85500	100.81811		7.85500	100.79689			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.49032			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.73604			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.31500	101.00088		8.31500	100.97815			310,981,000,000.00	37,400,000	20,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.27000	118.50531		9.27000	118.47597			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	98.06999		100.00000	97.81526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond		7.35500	105.03987		7.35500	105.01892			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	92.32675		100.00000	92.09934			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.19500	103.08800		9.19500	103.06282			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	15.91096		100.00000	15.87575			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.99000	103.03823		9.99000	103.01093			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.74000	164.12631		2.74000	164.09912			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.21843			0.00	3,640,000,000	1,820,000,000.00
ANG011	On 06/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.12809			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.13424			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.18229			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	100.04399			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.49769			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.90238			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	99.84999			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85947			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.14443			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	103.53000			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.13086				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	97.98817				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.67000	128.05018	2.67000	291.23459				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	97.40915				0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.19541				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	98.68644				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.05462				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.86338				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.86530				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.57733				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.80500	107.81315	8.80500	107.78778				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.49978				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.99321				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.32549				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.77374				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	100.45143				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.36000	103.59043	9.36000	103.56455			2,139,696,000,000.00	228,600,000	1,114,300,000.00	
BAW2	On 02/10/2015	Spot Bond	7.60000	109.32715	7.60000	109.30487				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	39.11204	100.00000	38.94004				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.72434				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.57095				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.63000	104.01709	7.63000	103.99544				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
BAW8	On 02/10/2017	Spot Bond		8.67000	107.86181		8.67000	107.83681			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.15034	104.60789		11.15034	103.70964			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.17351	102.72465		11.17351	102.57435			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.20573	102.65805		11.20573	102.53804			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.22422			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.23669	102.52198		11.23669	102.46830			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.90447	102.17780		11.90447	102.14181			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.27678			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.27678			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.27684			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.40034	101.77699		11.40034	102.01621			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.34102	103.56860		11.34102	102.53927			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.17351	102.72465		11.17351	102.57435			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.23588	102.84888		11.23588	102.68452			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.39989	97.33547		10.39989	102.16521			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.16122			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.14560			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.14560			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.03053			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.92418			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.04772	101.04692		11.04772	101.49758			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.44500	101.57307		11.44500	101.47715			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.08284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	11.37000		71.13382		11.37000	99.22545			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.92413			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.96171			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.91638		9.28000	101.93810			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.11422			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.20500		69.87413		11.20500	99.01124			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.05146			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.10376			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.10376			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.79715			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.02635			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.11891			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.64550			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.92420			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.11891			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.03054			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.04573			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	102.11900			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.53089			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.15034		105.19177		14.15034	104.32739			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.34276		103.27598		15.34276	103.26026			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.22159		103.02575		14.22159	103.00285			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.78277			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	102.78277			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
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.78277			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.88707			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.41737			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	20.44173		100.00000	20.40295			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.58251		100.00000	22.52780			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.55262		100.00000	20.50283			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.68681		100.00000	12.65607			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.68681		100.00000	12.65607			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.33894		100.00000	15.30179			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.29093		100.00000	13.25874			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.03666			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.05533			0.00	0	100,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.22072			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.29708			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.63872		100.00000	8.61779			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.63872		100.00000	8.61779			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000	82.02247		100.00000	81.83857			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.05000	104.17103		2.05000	178.59224			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.19000	95.52241		8.19000	150.50059			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.19000	96.83157		8.19000	150.84290			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.57500	99.72716		8.57500	99.70429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.15529			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.76263			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.80500	101.26129		7.80500	101.24022		50,732,500,000,000.00	6,500,000,000	3,350,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.14530			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.12390			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.14674			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.22286			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.29894			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.51149			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	24.08086		100.00000	24.02252			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.89859			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.94322			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.96235			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.96872			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.04516			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.14699			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	15.07897		100.00000	15.04244			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	15.07897		100.00000	15.04244			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.22000	101.30959		8.22000	101.28705			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000		13.45473	100.00000	13.42177				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		13.45473	100.00000	13.42177				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.15155				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.48871				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.50500		67.47316	8.50500	103.19426				0.00	0	3,000,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.46026				0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000	0.00000	96.00791				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.44645				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.51717				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.43903				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.46108				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.50111				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.66696				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.94563				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		66.15102	100.00000	65.99077				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.20910				0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.24444				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		21.18604	100.00000	21.13471				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.95792				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	100.57459				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.45000		105.48804	7.45000	105.46672				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.32000		114.25515	9.32000	114.22687				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	107.59124				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
CBL11	On 06/05/2016	Spot Bond	9.17000	105.78987		9.17000	105.76409			14,672,000,000.00	1,600,000	658,900,000.00
CBL12	On 06/09/2018	Spot Bond	12.40500	96.97992		12.40500	96.94768			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.26545			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.36500	102.03814		11.36500	102.00749			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.68469			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.21000	103.61380		9.21000	103.58846			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.09272			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.80500	97.97581		11.80500	97.94528			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.61912			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	99.99955			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.80099			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.11000	96.25787		10.11000	96.23208			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.02000	117.53122		10.02000	117.49982			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.87000	113.77246		9.87000	113.74252			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.20000	113.04724		9.20000	113.01915			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.21701			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.57000	106.27857		11.57000	106.24609			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.79142			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	103.06161			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.36956			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.48470			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.37695			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.33488			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80413			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
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.87738			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.96154			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.94715			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.93742			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.98887			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.75101			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.84956			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.78425			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		102.08511		10.11000	102.05777			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.41319			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		119.43074		2.76000	119.41095			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		116.51073		3.14000	119.26022			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.35796		8.25000	100.33555			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.79500		126.91212		2.79500	121.13293			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.50879		2.40000	118.84030			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.78735			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.24905			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.21107			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.60500		103.36656		8.60500	103.34277			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.38212			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.36032			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
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.17224		0.00		0	0.00	
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.18535		0.00		0	0.00	
CLN221	On 20/10/2016	Spot Bond	8.65500	103.48672	8.65500	103.46277		0.00		0	0.00	
CLN222	On 20/10/2016	Spot Bond	8.65500	103.48672	8.65500	103.46277		0.00		0	0.00	
CLN225	On 09/12/2016	Spot Bond	8.70500	102.27521	8.70500	102.25140		0.00		0	0.00	
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.84582		0.00		0	0.00	
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.82975		0.00		0	0.00	
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.30771		0.00		0	0.00	
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.30771		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	100.65781		0.00		0	0.00	
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.84382		0.00		0	0.00	
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.43402		0.00		0	0.00	
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.46055		0.00		0	0.00	
CLN242	On 24/02/2019	Spot Bond	9.35000	100.57276	9.35000	100.54779		0.00		0	0.00	
CLN243	On 24/02/2019	Spot Bond	9.35000	100.57276	9.35000	100.54779		0.00		0	0.00	
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.43349		0.00		0	0.00	
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.43463		0.00		0	0.00	
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.19919		0.00		0	0.00	
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.83062		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.92819		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.93333		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.83062		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.83062		0.00		0	80,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.91136			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.71238			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.27961			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.82663			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.82663			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.82663			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.17684			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.13500	101.61908		9.13500	106.40655			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.93118			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.82443			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25423			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25545			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29597			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.50252			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.51842			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49272			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.01758			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24389			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.16030			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.78600			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.85191			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.15054			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.82139			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
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.18702				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.94544				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	104.49809				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.82515				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.92331				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70258				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.83517				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.82520				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.82520				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.82119				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	124.06327				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.23424				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	124.85285				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	123.45427				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	124.28551				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	120.65859				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	121.06803				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.75056				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.73500	96.82361	10.73500	96.79611				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.25500	93.48421	11.25500	93.45640				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.73739				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	99.82285				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.73351				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.12710				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
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.06969				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		103.26584	8.80500	103.28403				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.84426				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.13852				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	117.73399				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	99.83719				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	99.83432				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000	0.00000	99.82324				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	99.84214				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.77899				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.77899				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.76785				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	99.82722				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.73739				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	106.87057				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	106.95974				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.06285				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.79515				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.74787				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.78038				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000	0.00000	99.81954				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.86268				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000	0.00000	99.82858				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
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.05231			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.73751			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69549			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.99836			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.36011			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.76785			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	101.00586			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.11996			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.85803			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	98.21290		10.55000	99.74887			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.91500	102.08107		9.91500	103.60492			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.84512			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.01272			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.05500	102.98811		12.05500	104.84897			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.05536			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.08500	104.78781		12.08500	104.62089			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.51500	104.56277		10.51500	104.41728			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.05536			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.09781			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.81177			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.82649			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.82324			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.84426			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
CLN375	On 30/06/2017	Spot Bond			0.00000		100.00000		0.00000	101.81490			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond			9.41000		102.12195		9.41000	101.96555			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond			0.00000		100.00000		0.00000	102.40065			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond			0.00000		100.00000		0.00000	99.82801			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond			10.55000		99.77674		10.55000	99.86041			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond			11.00000		99.72927		11.00000	97.12247			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond			0.00000		100.00000		0.00000	101.09350			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond			0.00000		100.00000		0.00000	99.82515			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond			0.00000		100.00000		0.00000	101.11048			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond			11.84500		100.70294		11.84500	100.21310			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond			0.00000		100.00000		0.00000	99.80833			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond			0.00000		100.00000		0.00000	99.84426			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond			0.00000		100.00000		0.00000	101.14590			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond			0.00000		100.00000		0.00000	99.83375			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond			7.01000		39.21280		7.01000	39.82457			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond			0.00000		100.00000		0.00000	159.60253			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			8.57500		99.72716		8.57500	138.67309			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond			8.19000		34.24419		8.19000	150.50059			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond			8.19000		34.66775		8.19000	150.84290			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond			0.00000		100.00000		0.00000	92.34175			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond			0.00000		100.00000		0.00000	92.27627			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
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.47350			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.47350			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.84392			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.85443			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85242			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.84139			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.12710			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.85555			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.84809			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.84905			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.84809			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.48077			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.41097			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.75500	105.68260		8.75500	136.05729			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.62000	103.69682		8.62000	103.67291			0.00	0	945,200,000.00
COJ05	On 05/06/2023	Spot Bond	10.02000	115.90656		10.02000	115.87560			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.39000	105.67575		8.39000	105.65203			0.00	0	1,710,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.61000	105.37202		9.61000	105.34516			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.69500	105.73487		9.69500	105.70753			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.04500	98.84223		10.04500	98.81577			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.92000	99.58301		10.92000	99.55409			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.92000	92.37064		10.92000	92.34382			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.43541			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.38341			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
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.29143			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.31191			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.82034			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.42076			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.93000	102.80353		10.93000	102.60356			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.33007		100.00000	11.30233			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	3.72771		100.00000	3.71595			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.56531		100.00000	13.52250			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.95671			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.94500	100.30713		7.94500	100.28590			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.41762			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.35934			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.20655			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	86.19792		100.00000	86.00156			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.12472			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.88579			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.17494			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.78372			0.00	1,000,000,000	500,000,000.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	102.00742			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.79554			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.81336			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.76976			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.82228			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
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.18467			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.61000	104.31434		8.61000	104.29031			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.38500	116.04027		7.38500	116.01728			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.31500	105.86291		8.31500	105.83948			4,797,755,000,000.00	577,000,000	1,738,386,900.00
DV23	On 27/02/2023	Spot Bond	8.88500	107.06005		8.88500	107.03475			4,247,030,000,000.00	478,000,000	1,908,862,100.00
DV24	On 18/02/2024	Spot Bond	8.89500	105.75055		8.89500	105.72555			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.54000	105.11947		9.54000	105.09285			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.10894			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.05287			0.00	3,000,000,000	3,000,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.85263			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.34012			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	100.00000	44.44444		100.00000	100.00000			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.64181			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.94721			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.91000	127.53059		7.91000	127.50371			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	94.78127			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.84017		0.20000	135.15074			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.95000	124.38802		1.95000	124.37011			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	1.95000	111.82349		1.95000	111.80738			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07500	110.05315		2.07500	110.03693			0.00	0	9,240,000,000.00
EL31	On 02/06/2031	Spot Bond	2.16000	101.81675		2.16000	101.80148			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
EMM01	On 28/07/2020	Spot Bond	9.51000	106.04846		9.51000	106.02168			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.36000	106.64715		9.36000	106.62021			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.97000	104.15095		9.97000	104.12342			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.23000	95.21412		10.23000	98.23081			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.31500	107.06011		10.31500	106.01150			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.61204			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.36928			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	100.00000	26.18031		100.00000	20.01890			0.00	0	27,000,000,000.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.70227			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.46248			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.48848			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	95.78703		100.00000	95.54453			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	54.10179		100.00000	53.93103			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	88.91494		100.00000	88.70574			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	76.07126		100.00000	75.92355			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	131.87949		3.00000	131.85667			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.38000	103.79398		11.38000	103.76276			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.34478			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.14746			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.77872			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.78500	100.44063		9.78500	100.41442			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.55372			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
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.38839			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.65008			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.60068			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	100.63844			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.01593			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.54116			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.56361			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.53667			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.55538			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.54787			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.54030			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.99000	101.04565		6.99000	101.02659			209,700,000,000.00	30,000,000	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.68500	108.58572		7.68500	108.56334			3,781,020,000,000.00	492,000,000	10,723,074,500.00
ES23	On 25/01/2023	Spot Bond	8.44500	110.60749		8.44500	110.58264			6,320,812,260,000.00	748,468,000	26,681,525,000.00
ES26	On 02/04/2026	Spot Bond	8.84000	96.50179		8.84000	96.47899			9,420,788,000,000.00	1,065,700,000	22,028,700,000.00
ES33	On 15/09/2033	Spot Bond	9.55000	82.20241		9.52500	82.36875			129,861,855,000,000.00	13,598,100,000	73,850,027,200.00
ES42	On 25/04/2042	Spot Bond	9.63000	92.46786		9.63000	92.44411			52,002,000,000,000.00	5,400,000,000	55,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.59117			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.58555			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.44377			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.18360			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.64657			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
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.22117			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.31601			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	100.00000		72.35788		100.00000	67.46765		780,000,000,000,000.00	7,800,000,000	20,000,000,000.00	
FR002U	On 02/08/2023	Spot Bond	100.00000		11.44482		100.00000	11.41709			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.13823		100.00000	11.11125			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.68483			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.75613			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.89843			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	102.04030			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.62000		101.15188		6.62000	100.00000			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.20500		99.55666		9.20500	99.53218			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00957			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00950			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.11727			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	103.51562			0.00	1,000,000,000	550,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.29262			0.00	650,000,000	325,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.29751			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.11000		102.12086		10.11000	102.31180		1,516,500,000,000.00	150,000,000	75,000,000.00	
FRBC21	On 21/12/2018	Spot Bond	11.00500		106.12674		11.00500	106.09569			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.66211			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.17000		129.90438		2.17000	130.75626			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.18000		129.11974		2.18000	275.46490			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
FRBI25	On 31/01/2025	Spot Bond	2.37000		103.12982		2.37000	109.60919			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		102.68820		2.47000	159.62867			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.31000		118.56524		2.31000	214.18576			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.63000		105.57224		7.63000	105.55040			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.83700		62.61236		7.83700	61.95802			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46200		40.07267		9.46200	39.16296			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		38.77667		9.70000	37.85392			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		68.60902		100.00000	68.48030			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		75.33202		100.00000	75.18910		80,000,000,000,000.00	800,000,000	400,000,000.00	
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.33152			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.82536			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.84962			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.83431			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		99.91996		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		99.91996		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.82514			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	99.83337			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.86480			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	99.82801			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		99.93567		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.81712			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.77453			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.78121			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	14.70229		100.09221	14.66664			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.84388			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	114.29914			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.82583			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.80474			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.25276			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.83794			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
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	99.83610			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	99.85088			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	99.83661			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	99.78599			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	99.83949			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		57.56498		13.22500	57.54440			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.84866			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.84847			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.79027			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.84159			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.61500		94.49595		3.61500	97.74555			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.83470			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.83470			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.56763			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.73739			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.84426			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.84789			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.00205			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.82190			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.71741			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.99138			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.17808			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
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.79554			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.83814			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.79573			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.84961			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.83661			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.83661			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.49917			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.58522			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.70445			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.30887			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.05898			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.29355			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.68555			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.26902			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.27267			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.26520			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.14278			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.26520			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.13788			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.87664			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	102.75599		8.75000	100.94527			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.67505			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
FRC207	On 20/09/2021	Spot Bond	100.00000		8.89573	100.00000	8.85761				0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.12103	100.00000	10.71029				0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.96982				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.83733				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.83830				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.03186				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.07828				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.41000		116.69475	3.41000	120.46677				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	99.83531				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	99.83363				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.39000		107.75844	3.39000	120.62523				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.67000		99.98170	1.67000	127.80687				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.41000		105.11675	3.41000	120.46677				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.65000		101.92853	2.65000	125.62714				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.72000		101.14222	2.72000	132.70886				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.21380				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.85703				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.83647				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	103.96301				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.80888				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.81595				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.83222				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.83241				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	103.74308				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
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00006			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	11.23359		100.00000	11.20637			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	21.75725		100.00000	21.70397			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	64.65619		100.00000	64.45433			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	17.21789		100.00000	17.04794			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.79000	148.26294		4.79000	148.23041			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.62670			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.48516			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.67401			0.00	0	2,800,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.12447			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.61082			0.00	0	30,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	98.93596			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.68699			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.09800	82.58882		2.09800	100.81423			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.47000	100.55319		2.47000	131.81675			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.08258			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.54336		10.38000	101.51509			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.54336		10.38000	101.51509			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.80330			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.10676			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.61000	98.00094		2.61000	106.38067			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000	204.32527		2.62000	204.89258			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
FRS110	On 31/01/2038	Spot Bond		2.58000	106.96836		2.58000	106.95112			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.21539			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.65000	203.45419		2.65000	204.01977			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.22156			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.47000	108.61592		2.47000	108.59876			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.67000	105.26793		2.67000	105.25072			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.37317			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	51.37800			0.00	725,000	725,000.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.69736			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.77500	103.32317		2.77500	103.30802			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.77000	110.48239		2.77000	254.12752			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.69000	124.33245		2.69000	265.24801			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.19000	129.02375		2.19000	275.26004			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.91000	122.33369		2.91000	260.98235			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.54000	101.75335		2.54000	127.58487			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.01233			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.07000	131.64807		2.07000	127.60393			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.22054			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.44978			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.87679			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.45000	106.29386		2.45000	106.27713			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	17.11702		104.97509	17.07324			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	20.89894		101.07593	20.84726			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	13.99876		100.44759	13.96435			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
FRS76	On 18/06/2017	Spot Bond	100.76967		21.31891		100.76967	21.26691			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	2.14000		115.59942		2.14000	115.58213			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.33000		97.22923		2.33000	110.01630			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.55860			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.36000		96.95932		2.36000	109.71080			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.42466			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.39000		127.12204		2.39000	343.61223			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.78066			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.40783			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.42348			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.85000		100.98268		6.85000	100.96434			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.71500		100.54003		7.71500	100.51900			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.01000		101.30609		8.01000	101.28411			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.20500		111.42378		8.20500	111.39931			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.73000		104.11468		8.73000	104.09052			631,179,000,000.00	72,300,000	830,200,000.00
FRX20	On 01/10/2020	Spot Bond	8.95000		103.09125		8.95000	103.06658			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.52500		90.18454		9.52500	90.16135			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.62000		110.10205		9.62000	110.07379			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.93000		99.91021		9.93000	101.34290			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.27000		94.60583		10.27000	94.58008			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
FRX45	On 14/04/2045	Spot Bond	10.26500	82.34344	10.26500	82.32092				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	99.87769				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	99.87303				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	99.87115				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	99.86642				0.00	0	60,000,000.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	99.85891				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	99.85329				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	99.82898				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	100.47415				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.49513				0.00	0	2,200,000,000.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.50009				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.51409				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.53514				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.55268				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.62972				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.55881				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.78671				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.02000	105.12745	9.02000	105.10210				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	100.71377				0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.28817				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.97730			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.99832			0.00	0	700,000,000.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.03895			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.08933			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.15926			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	100.14706			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.43557			0.00	0	30,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.21697			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.19912			0.00	400,000,000	100,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.29366			0.00	0	400,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.07661			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.53748			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.80383			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	100.39091			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.44682			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.75689			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.27959			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.52475			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00006			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.83797			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
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.90502			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.83609			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.66621			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.15504			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.47024	102.12248		7.47024	96.50575			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.20836			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.47032	101.80468		8.47032	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.27689			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.92053	101.87549		8.92053	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.36061			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.23583			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.37739			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.42787			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.82919			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
HPF05	On 17/02/2017	Spot Bond	9.05000	102.58003		9.05000	102.55536			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.06000	109.01121		8.06000	108.98781			651,248,000,000.00	80,800,000	1,204,400,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000	131.15536		1.97000	279.80929			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.99000	133.84080		1.99000	285.53831			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.47000	99.20742		9.47000	99.18248			2,132,644,000,000.00	225,200,000	9,172,800,000.00
HWAY35	On 31/07/2035	Spot Bond	9.39500	99.84501		9.39500	99.82010			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	62.46637		100.00000	62.31504			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	16.21708		100.00000	16.17780			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	95.90407		100.00000	95.65752			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	43.50002		100.00000	43.39465			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	22.20447		100.00000	22.15068			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	14.33015		100.00000	14.29544			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	64.72394		100.00000	66.13111			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.72000	116.45550		1.72000	116.43945			172,000,000,000.00	100,000,000	69,435,561,600.00
I2038	On 31/01/2038	Spot Bond	1.85000	122.05105		1.85000	122.03379			1,017,500,000,000.00	550,000,000	64,582,719,200.00
I2046	On 31/03/2046	Spot Bond	1.87000	123.84981		1.87000	123.83221			0.00	0	48,600,466,700.00
I2050	On 31/12/2050	Spot Bond	1.91000	131.06689		1.91000	131.04816			95,500,000,000.00	50,000,000	24,170,578,300.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.50000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.52000	101.47454		7.52000	101.45438			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63229			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.46824			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.20500	101.82984		8.20500	101.80723			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.92000	106.24411		7.92000	106.22132			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
IBL28	On 18/08/2016	Spot Bond	8.02500	101.06927		8.02500	101.04766			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.78658			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.83212			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.49000	101.42088		1.49000	129.01006			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.14000	104.48971		2.14000	131.01729			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.70378			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.63776			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.04000	106.19008		8.04000	106.16721			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.39761			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50059			0.00	600,000,000	800,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.88056			0.00	0	225,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.63500	99.65567		8.63500	99.63265			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.68000	95.22471		8.68000	95.20273			291,648,000,000.00	33,600,000	102,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.24076			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.12000	100.96498		8.12000	100.94303			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.15000	100.89351		9.15000	100.84605			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.85368			0.00	400,000,000	200,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.87869			0.00	600,000,000	300,000,000.00
IBL54	On 31/07/2016	Spot Bond	7.90000	99.80161		7.90000	99.78060			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.41500	100.02953		8.41500	100.00713			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.97218			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.62104			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.69000	102.56816		7.69000	102.54714			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.37500	103.76963		8.37500	103.74650			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
IBL60	On 17/02/2024	Spot Bond		9.54500	105.16733		9.54500	105.14069			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.45714			0.00	0	500,000,000.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.98957			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.90552			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.92517			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.94466			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00529		100.00000	0.00527			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.11756			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.06571			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.76000	101.38330		8.76000	101.35956			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.04460		5.00000	102.03084			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.04460		5.00000	102.03084			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.63273		5.00000	100.61923			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.04460		5.00000	102.03084			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.02189		4.00000	100.01094			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	33.68107		100.00000	33.52762			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	33.49105		100.00000	33.33847			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	33.49105		100.00000	33.33847			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	110.39677		9.20000	110.36964			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.68955			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.68955			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.65012			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.33003		100.00000	7.31207			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
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.56298			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.95500	100.03240		8.95500	100.00891			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.50830			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.26071		100.00000	9.23828			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	64.65619		100.00000	64.45433			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	66.66670		100.00000	66.66670			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	75.10288		100.00000	74.94867			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	80.93126		100.00000	80.75221			0.00	0	20,000,000,000.00
IN441U	On 07/10/2014	Spot Bond	100.00000	95.98389		100.00000	95.73586			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	94.27425		100.00000	94.03498			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	96.12404		100.00000	96.84519			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000	88.55357		100.00000	87.89272			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000	84.02586		100.00000	83.45034			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000	94.49024		100.00000	93.76338			0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
INA438	On 16/09/2014	Spot Bond	6.20000	96.99321		6.20000	99.88124			0.00	0	0.00
INA439	On 23/09/2014	Spot Bond	6.20000	99.88124		6.20000	99.76276			0.00	0	0.00
INA440	On 30/09/2014	Spot Bond	6.20000	99.76276		6.20000	99.64456			0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.20000	99.64456		6.20000	99.52663			0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000	99.51904		6.30000	99.39952			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000	99.39952		6.30000	99.28029			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.30000	99.16134		6.30000	99.04268			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
INA446	On 11/11/2014	Spot Bond	6.40000	99.02763		6.40000	98.90741			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000	98.78749		6.40000	98.66785			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.90918			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.15034	103.83645		11.15034	103.24131			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.15034	102.12484		11.15034	102.20579			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.93454			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.06137			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.89587			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.94368		6.50000	102.92570			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.82993			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.43341			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.14588			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.87973			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.23203			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.87295			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.87391			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.72308			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.60763			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.50188			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.49619			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.95438			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
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.06472			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.98904			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.45286			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.04124			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.03054			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.31896			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.51096			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.08375			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.94152			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.45362			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.25567			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.27283			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.71500	103.93122		8.71500	103.90700			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.49944			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.53685			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.56181			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.03667			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.31000	103.29901		9.31000	103.27347			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.88943			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.52000	107.87089		8.52000	107.84643			544,428,000,000.00	63,900,000	777,800,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.39415			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.37293			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.84052			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
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.50786			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.83923			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.70000	103.78744		8.70000	103.76328			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.54684			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.16948			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.23000	97.22252		3.23000	124.45799			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.65000	140.02272		3.65000	139.99609			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.70364			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.48698			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.39436			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.06558			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.81001			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.72000	95.99334		3.72000	96.81302			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.72000	95.91332		3.72000	103.04974			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.09218			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.78323			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.25500	115.46868		10.25500	115.43730			2,051,000,000,000.00	200,000,000	100,000,000.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.38166			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.75000	138.49339		3.75000	138.46668			0.00	0	0.00
IV440U		On 02/10/2014	Spot Bond	100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
IV442U		On 16/10/2014	Spot Bond	100.00000	92.40506		100.00000	99.20000			0.00	0	0.00
IV443U		On 23/10/2014	Spot Bond	100.00000	96.08225		100.00000	95.35436			0.00	0	0.00
IV444U		On 30/10/2014	Spot Bond	100.00000	91.23097		100.00000	90.57464			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
IV445U	On 06/11/2014	Spot Bond	100.00000		87.04993		100.00000	86.43255			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		82.88265		100.00000	82.32263			0.00	0	0.00
IWA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.05300			0.00	0	0.00
IWA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.47373			0.00	0	0.00
IWA437	On 11/09/2014	Spot Bond	6.20000		96.99322		6.20000	96.99321			0.00	0	0.00
IWA441	On 09/10/2014	Spot Bond	6.20000		99.61084		6.20000	99.49299			0.00	0	0.00
IWA442	On 16/10/2014	Spot Bond	6.30000		99.48486		6.30000	99.36542			0.00	0	0.00
IWA449	On 04/12/2014	Spot Bond	6.40000		98.63372		6.40000	98.51446			0.00	0	0.00
IWA450	On 11/12/2014	Spot Bond	100.00000		80.93126		100.00000	80.75221		2,500,000,000,000,000.00	25,000,000,000	14,900,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.73545			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.58032			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.32655			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.38444			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.49313			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.53158			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.28578			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.25576			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.26434			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.28151			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.20425			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.14742			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.97080			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.92083			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.61916			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
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.37848			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.37470			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.53056			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.20097			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.04000			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.86652			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.92677			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.56231			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.60436			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.60435			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.97500		108.97814		8.97500	102.73124			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		19.12629		100.00000	19.05438			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.94288		100.00000	11.89036			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.10206			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.18000		108.21963		9.18000	102.17619			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.99018			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.64067			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		87.90870		100.00000	87.70235			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.98547			0.00	0	204,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		92.53082		100.00000	92.30235			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.25070			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		34.90097		100.00000	34.81643			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.71096			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
JDG07U	On 14/11/2014	Spot Bond	100.00000		86.08491	100.00000	85.88235				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		84.62333	100.00000	84.43057				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		90.93114	100.00000	90.71044			80,000,000,000,000.00		800,000,000	400,000,000.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		78.09540	100.00000	77.93952				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		89.72206	100.00000	89.50741				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		66.24288	100.00000	66.08240				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00013				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.00015				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.15386				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00030	100.00000	75.00030				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.31537				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.11959				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.57000		143.47242	8.57000	143.43970				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.89884				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.69405				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.37274				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.31879				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.93233				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.62000		98.29840	8.62000	98.27586			2,019,666,000,000.00		234,300,000	3,167,200,000.00
LGL03	On 03/04/2018	Spot Bond	8.77000		73.75678	8.77000	100.05333				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.25000		100.42626	9.25000	100.40158			451,400,000,000.00		48,800,000	67,200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00030				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.02000		103.51976	10.02000	103.49212				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00039				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
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.50791			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.54123			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.58104			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.13827			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.58327			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.35951			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.75432			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	98.53606			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	86.08491		100.00000	85.88235			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.22711			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.22892			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	80.75221		100.00000	80.57395			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond		100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.60668			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.33722			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.30836			0.00	0	200,000,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.91082			0.00	0	100,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.43092			0.00	0	50,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.69247			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
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.27017			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.60419			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.64076			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.05651			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.08181			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.67977			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.71543			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.73239			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		87.89153		100.00000	87.68570			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		25.83567		100.00000	25.77308			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		63.07536		100.00000	62.92256			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.55500		105.55236		8.55500	105.52821			148,857,000,000.00	17,400,000	132,500,000.00
MBSA02	On 15/04/2019	Spot Bond	8.44500		105.45202		8.44500	105.42819			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00002			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00002			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.16983			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	103.04437			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	103.06624			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	103.17560			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.31689			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.38098			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.85500		105.20962		7.85500	105.18747			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.62500		104.35413		8.62500	104.33019			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.43500		104.94374		9.43500	104.91746			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
MET01	On 15/12/2014	Spot Bond		6.41500	102.99583		6.41500	102.97802			1,924,500,000,000.00	300,000,000	150,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.87206			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.86737			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.45000	103.05404		9.45000	103.02789			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.67000	100.80554		7.67000	100.78458			153,400,000,000.00	20,000,000	12,341,100,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.35783			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.78000	102.58126		8.78000	102.55717			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.96133			0.00	0	76,000,000.00
MMIG02	On 17/03/2026	Spot Bond		9.31000	105.23568		9.31000	103.56966			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	13.62070		100.00000	13.58735			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.71741			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.48000	102.49430		8.48000	102.47104			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.62000	102.99694		7.62000	102.97601			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.42000	105.98430		8.42000	105.96056			842,000,000,000.00	100,000,000	560,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.59116		100.89771	6.57506			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.67814		100.61875	6.66188			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.63631			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.64047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.69262			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.75317			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.63949		100.00000	0.63794			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.63949		100.00000	0.63794			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.91000	98.95538		8.91000	98.93194			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	99.82514		7.59000	99.80494			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.97000	102.43325		8.97000	102.40883		2,475,720,000,000.00	276,000,000	138,000,000.00	
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.98729			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.76000	102.95184		8.76000	102.92786			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.53891			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.24500	102.94711		9.24500	102.92183			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.71369			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.96000	103.71682		8.96000	103.59202			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.59429			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.77401			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.20689			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.48650			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.86626			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.48738			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.56952			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.22000	103.17819		7.22000	103.15798		990,584,000,000.00	137,200,000	740,000,000.00	
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.29149			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.45500	111.94820		8.45500	111.92259		468,407,000,000.00	55,400,000	467,400,000.00	
NBK4	On 28/10/2024	Spot Bond		10.74500	35.61709		10.74500	35.60713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	7.42000	105.23600		7.42000	105.21505			593,600,000,000.00	80,000,000	970,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.45865			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.23098			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.90500	106.54346		7.90500	106.52102			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.62435			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	100.98665			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.57723			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.49382			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.31494			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.30089			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	91.85081			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.26477			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	101.06793			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.99030			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.15307			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.62667			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.66781			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.86126			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.86876			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
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.21030			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.87335			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.86472			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.86482			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.87988			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.84426			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.91500	102.73298		9.91500	104.27035			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.84522			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.95000	101.50761		9.95000	103.12674			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.84426			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.85994			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.89992			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.84273			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.84082			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.56000	101.83657		8.56000	101.81338			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.22327			0.00	0	700,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	102.17367			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.83500	105.32902		9.83500	108.45880			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	104.95963			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.19733			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.87000	115.05658		11.87000	115.02054		19,386,084,000,000.00	1,633,200,000	1,633,200,000.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	110.35266			0.00	11,275,200,000	5,637,600,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.74828			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.20000	167.76673		2.20000	167.74138			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
NMP20N		On 24/07/2020	Spot Bond	8.50000	105.20873		8.50000	105.18493			0.00	0	0.00
NPL08		On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00894			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	9.13000	106.43862		9.13000	106.41251			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.48302			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.63300			0.00	0	1,000,000,000.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.45709			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.47334			0.00	0	1,000,000,000.00
NQ1A18		On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.46361			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.33000	106.42152		9.33000	107.78957			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.47340			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.48307			0.00	0	0.00
NQ1B16		On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.47659			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.53000	106.40466		9.53000	106.37744			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.49612			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.48955			0.00	0	0.00
NQ1C16		On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.49279			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.61230			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.57296			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.50251			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.31500	117.31109		8.31500	117.28498			0.00	0	500,000,000.00
NRA022		On 31/10/2022	Spot Bond	9.03000	122.85805		9.03000	122.82857			0.00	0	2,200,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.09500	172.99228		2.09500	172.96665			0.00	0	8,425,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.61000	123.80979		9.61000	123.77804			0.00	0	3,720,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.97102			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.90373			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.53189			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89071			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.15876			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.39238			0.00	100,000,000	100,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.42950			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.53076			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.36297		100.00000	16.32333			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	42.55141		100.00000	42.44833			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.37000	105.07301		7.37000	105.05223			1,477,685,000,000.00	200,500,000	4,162,840,300.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	23.50381		100.00000	23.44687			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	65.95546		100.00000	65.79569			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.68302			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.98920			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.26176			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13474			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.71419			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.69316			0.00	360,000,000	90,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.07799			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.50880			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.41000	104.12398		9.41000	103.98651			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.92578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.95238			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.96435			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.99094			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.10521			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.13177			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.99748			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		5.95000	103.66594		5.95000	100.00000		608,486,666,270,000.00	02,266,666,600	14,205,000,000.00	
R009P	On 15/09/2014	Spot Bond		6.27000	96.96030		6.27000	100.00000			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.99000	41.38103		7.99000	41.37218			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	5,000,000,000.00
R158	On 15/09/2015	Spot Bond		6.52000	106.67184		6.52000	106.65293		1,233,202,840,800,000.00	89,141,540,000	20,634,100,000.00	
R158P	On 15/09/2015	Spot Bond		6.60500	93.72518		6.60500	93.70836			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.70500	112.54361		6.70500	112.52311		2,059,977,418,200,000.00	07,230,040,000	81,778,666,700.00	
R159P	On 15/09/2016	Spot Bond		6.53500	87.94730		6.53500	87.93168			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.20000	120.04850		8.17000	120.27927		3,257,750,594,600,000.00	16,798,853,000	42,460,949,100.00	
R187P	On 21/12/2026	Spot Bond		7.91000	38.62548		7.91000	38.61729			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.83000	36.10908		7.83000	36.10151			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.69000	285.76990		1.69000	285.73067		15,483,133,406,000,000.00	9,161,617,400	31,196,112,200.00	
R201	On 21/12/2014	Spot Bond		5.93000	102.77210		5.90000	102.76372			0.00	0	73,800,000,000.00
R202	On 07/12/2033	Spot Bond		1.82000	229.98355		1.82000	229.95118		273,028,938,000,000.00	150,015,900	48,836,427,600.00	
R2023	On 28/02/2023	Spot Bond		7.87500	99.57531		7.84500	99.73615		1,952,781,075,000,000.00	47,972,200,000	17,780,781,700.00	
R203	On 15/09/2017	Spot Bond		6.96500	103.44512		6.92000	103.54815		2,917,758,298,000,000.00	18,917,200,000	75,238,024,400.00	
R2030	On 31/01/2030	Spot Bond		8.57500	96.14484		8.57500	96.12291		1,431,950,397,500,000.00	66,991,300,000	20,258,078,800.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Spot Bond		8.70500	99.52863		8.70500	99.72589			2,082,279,525,000,000.00	39,205,000,000	25,532,000,000.00
R2037	On 31/01/2037	Spot Bond		8.79500	98.20308		8.79500	98.18012			3,339,989,200,000,000.00	79,760,000,000	40,648,480,600.00
R204	On 21/12/2018	Spot Bond		7.25000	104.59221		7.20500	104.73740			2,430,839,975,625,000.00	35,288,272,500	85,215,961,800.00
R2044	On 31/01/2044	Spot Bond		8.86500	99.90382		8.86500	99.88028			1,408,648,500,000,000.00	58,900,000,000	69,000,000,000.00
R2048	On 28/02/2048	Spot Bond		8.85500	99.25870		8.85500	99.23495			3,699,940,964,258,000.00	17,836,359,600	65,930,459,600.00
R207	On 15/01/2020	Spot Bond		7.48000	100.23046		7.45000	100.33977			1,785,954,256,240,000.00	38,763,938,000	98,448,100,000.00
R208	On 31/03/2021	Spot Bond		7.64000	98.59816		7.61000	98.72608			1,252,414,503,236,000.00	63,928,599,900	44,981,324,500.00
R209	On 31/03/2036	Spot Bond		8.74000	78.90497		8.71500	79.08236			6,778,018,580,000,000.00	75,517,000,000	94,436,742,100.00
R210	On 31/03/2028	Spot Bond		1.75000	173.20875		1.75000	173.18468			210,860,300,000.00	120,491,600	23,486,277,900.00
R211	On 31/01/2017	Spot Bond		0.76000	131.21129		0.79000	131.10585			362,922,800,000.00	477,530,000	82,059,945,600.00
R212	On 31/01/2022	Spot Bond		1.59000	135.92774		1.57000	136.09125			165,012,426,000.00	103,781,400	74,214,393,200.00
R213	On 28/02/2031	Spot Bond		8.60500	86.31401		8.59000	86.41144			2,136,433,911,000,000.00	48,278,200,000	05,268,989,000.00
R214	On 28/02/2041	Spot Bond		8.80500	76.78204		8.80500	76.76376			5,813,624,272,579,500.00	60,263,971,900	27,022,074,300.00
R226C	On 15/09/2014	Spot Bond		5.87000	97.14869		5.87000	100.00000			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.76500	96.77154		6.76500	96.75419			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.60500	93.72518		6.60500	93.70836			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.52500	90.83414		6.52500	90.81803			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.53500	87.94730		6.53500	87.93168			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.90500	98.47066		5.90500	98.45497			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.67500	95.11795		6.67500	95.10088			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.54500	92.19224		6.54500	92.17602			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.52500	89.30133		6.52500	89.28566			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.58500	86.36634		6.58500	86.35105			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.89500	82.92358		6.89500	82.90822			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
R332C		On 21/12/2017	Spot Bond	6.94500	80.03378		6.94500	80.01885			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	7.21000	76.60664		7.21000	76.59182			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	7.19000	74.00193		7.19000	73.98765			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond	7.17000	71.49959		7.17000	71.48583			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond	7.16000	69.06012		7.16000	69.04685			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond	7.41000	65.75291		7.41000	65.73984			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.39000	63.48042		7.39000	63.46784			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.53000	60.66222		7.53000	60.64997			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.50000	58.58404		7.50000	58.57226			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	7.47000	56.59344		7.47000	56.58210			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.44000	54.68630		7.44000	54.67539			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.40000	52.90342		7.40000	52.89292			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.36000	51.19844		7.36000	51.18834			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	8.11000	46.02014		8.11000	46.01014			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	8.07000	44.40158		8.07000	44.39198			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.03000	42.85645		8.03000	42.84723			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	7.99000	41.38103		7.99000	41.37218			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	7.95000	39.97182		7.95000	39.96330			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	7.91000	38.62548		7.91000	38.61729			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	7.87000	37.33889		7.87000	37.33102			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.83000	36.10908		7.83000	36.10151			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.59651			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.50279			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
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.60741			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.44457			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.90095		100.00000	16.86000			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.79201		100.00000	9.76829			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	18.92594		100.00000	18.88008			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.88655			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.07770			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.57749			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.82540			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.48674			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.20101			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.92906			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.20396			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.84400			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.12470			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.30127			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.13146			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.36892			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.15059			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.78941			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	88.63981			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	87.05243			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.52235			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
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	88.52235			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.36695			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	88.63059			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	88.91890			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.51818		12.35000	103.48448			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.25199		100.00000	14.21746			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.36342			0.00	1,600,000,000	800,000,000.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.24564			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00003			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.71115			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.82205			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		3.65922		100.00000	3.65026			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		15.94407		100.00000	15.90544			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		36.72470		100.00000	36.63574			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.36722		100.00000	13.33484			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		23.46335		100.00000	23.40650			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	105.28912			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	78.75848			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.91000		109.21680		8.91000	109.19080			209,385,000,000.00	23,500,000	773,300,000.00
RW23	On 10/12/2023	Spot Bond	9.09500		105.07565		9.09500	105.05012			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.74000		88.86884		9.74000	106.53062			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.30717			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.90500		109.10886		7.90500	109.08588			0.00	0	2,150,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.47477			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.97000	104.68542		8.97000	104.66032			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	102.22632			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.34890			0.00	7,000,000,000	3,500,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.03259			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.19085			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.16953			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.17000	104.61152		7.17000	104.59150			0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.70500	102.72094		8.70500	102.69702			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.98000	105.22911		7.98000	105.20637			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	105.24868		7.96000	105.22598			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.77000	105.43478		7.77000	105.41258			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.32000	99.83995		8.32000	99.81748			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.91500	105.29271		7.91500	105.27013			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.06500	105.14604		8.06500	105.12308			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.80619			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.53860			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.97000	102.30834		7.97000	102.28662			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.63210			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.86234			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	103.79253			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.76000	109.47332		8.76000	109.44768			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.82000	104.93637		9.82000	104.90903			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
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.69441			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.81146			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.66940			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.86263			0.00	0	500,000,000.00
SBS25	On 24/05/2019	Spot Bond		8.30500	104.90808		8.30500	104.88489		1,251,563,500,000.00	150,700,000	1,260,900,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000		13.73179	100.00000		13.70156			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.38500	105.32311		9.38500	105.29686			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.17409			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.89500	101.47705		8.89500	101.45292			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.87000	97.70422		8.87000	97.68118			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.05398			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.82000	129.92375		9.82000	102.25921			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	100.00000		8.74026	100.00000		8.72734			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	100.00000		1.72647	100.00000		1.72392			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.31000	99.19951		9.31000	99.17498		1,444,912,000,000.00	155,200,000	170,000,000.00	
SBS9	On 07/07/2016	Spot Bond		7.75500	108.24843		7.75500	108.22606			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.22000	128.73632		2.22000	274.64661			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.43500	102.79369		1.43500	129.17323			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.56000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.24388				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		13.45473	100.00000	13.42177				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.91139	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.06000		113.52938	2.06000	127.33392				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.94368	6.50000	102.92570				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.97972				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.58442				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	103.63592				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.95000		101.38178	8.95000	101.35752			144,990,000,000.00	16,200,000	270,000,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.90274				0.00	0	20,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.63890				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.85191				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.87485				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.36495	100.00000	14.33015				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.05837				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		57.76378	100.00000	57.58344				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.96044				0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		99.18478	100.00000	98.91599				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		25.40073	100.00000	25.33919				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		28.73005	100.00000	28.64036				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		21.59338	100.00000	21.52597				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.26000		102.46495	9.26000	102.33693				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.73804				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
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.81040			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.95500	103.76128		7.95500	103.73929			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.80500	100.10386		8.80500	100.37830			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.27000	99.97018		8.27000	99.94781			0.00	0	2,312,500,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.50387			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.76187			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.50730			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	100.00000	0.03372		100.00000	0.03358		7,640,000,000,000,000.00	76,400,000,000	43,200,000,000.00	
SPDA6	On 21/08/2024	Spot Bond	100.00000	0.03372		100.00000	0.03358		0,760,000,000,000,000.00	07,600,000,000	51,800,000,000.00	
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.95980			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.02000	104.70564		8.02000	104.68315			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.26147			0.00	0	200,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.50182			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.20452			0.00	0	40,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.16000	98.63225		9.16000	98.60811		910,504,000,000.00	99,400,000	1,658,900,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.30653			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.76837			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.10326			0.00	400,000,000	100,000,000.00
SSN004	On 31/03/2021	Spot Bond	9.21800	91.19067		9.21800	91.16823			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.71000	93.49574		8.71000	93.47397			0.00	0	5,700,000,000.00
SSN006	On 21/12/2014	Spot Bond	7.14500	102.44973		7.14500	102.43005			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.71000	95.10358		8.71000	95.08155			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93827			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
SSN009	On 15/09/2017	Spot Bond	8.10000	100.41454		8.10000	100.39252			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.47000	108.20326		2.47000	108.59876			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.15500	101.33295		8.15500	101.31082			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.53430			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.77000	107.61680		9.77000	107.58875			0.00	0	5,000,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.25278			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.94162			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.82000	77.51531		9.82000	77.49478			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.16792			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.84816			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.16760			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.98359			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.39236			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.29681		0.00000	101.06051			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	86.08491		100.00000	85.88235			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.89987			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.88053			0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.98290			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.97938			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.68710			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.96580			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.88013			0.00	9,500,000,000	9,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1154		On 24/11/2014	Spot Bond	0.00000	100.00000	0.00000	98.79714			0.00	0	0.00
SY1155		On 26/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.81061			0.00	0	0.00
SY1156		On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.44373			0.00	0	0.00
SY1157		On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.75896			0.00	0	0.00
SY1158		On 01/12/2014	Spot Bond	0.00000	100.00000	0.00000	98.67421			0.00	0	0.00
SY1159		On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.75898			0.00	0	0.00
SY1160		On 06/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.63755			0.00	0	0.00
SY1161		On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.58594			0.00	11,100,000,000	11,100,000,000.00
SY1162		On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	98.52555			0.00	41,900,000,000	23,200,000,000.00
SY1163		On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.56834			0.00	0	0.00
SY1164		On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	98.53514			0.00	0	0.00
SY1165		On 29/09/2014	Spot Bond	100.00000	96.56085	100.00000	96.30607		510,000,000,000,000.00	5,100,000,000	1,700,000,000.00	
SY1167		On 16/10/2014	Spot Bond	100.00000	92.40506	100.00000	100.00000			0.00	0	0.00
SY1168		On 17/12/2014	Spot Bond	100.00000	79.86871	100.00000	100.00000			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.98000	104.96807	6.98000	104.94839			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.78000	105.68404	8.78000	105.65924			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	91.65091	100.00000	91.42461			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	39.05466	100.00000	38.96005			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.08872			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.76950			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.25412			0.00	0	0.00
TFS121		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.44542			0.00	0	550,000,000.00
TFS122		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.87681			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
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.87025		0.00		0	0.00	
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.33368		0.00		0	0.00	
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	98.82580		0.00		0	0.00	
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000	0.00000	98.63243		0.00		0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.89872		0.00		0	0.00	
TFS84	On 28/07/2016	Spot Bond	7.95500	102.43281	7.95500	102.41110		0.00		0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.15627		0.00		0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.18815		0.00		0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.26014	7.83000	101.23901		0.00		0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.13874		0.00		0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.17858		0.00		0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.19559		0.00		0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.13874		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.17858		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000	81.90791	7.16000	101.13425		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.25662		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.25026		0.00		0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.40296		0.00		0	0.00	
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.38230		0.00		0	0.00	
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	102.00469		0.00		0	0.00	
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.93366		0.00		0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.13714		0.00		0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.18815		0.00		0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.40293	8.73000	101.28527		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
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.13236			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.17858			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.67500	96.41553		8.67500	99.68018			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.12279			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.17858			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.25980			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.24229			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.23593			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.39978			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.39343			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.33778			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.89417			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.90049			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.86889			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.19311			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.68282		101.06155	6.66649			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.13236			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.25246			0.00	0	2,000,000,000.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.27573			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.33937			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.01100			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.50449			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.16903			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
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.18508			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.16903			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.18508			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.19311			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.15939			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.18508			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.27337			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.27337			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.27337			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.40170			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.43376			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.39368			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.03393			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.07387			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.05789			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.42000		107.18843		7.42000	107.16710			262,668,000,000.00	35,400,000	1,270,000,000.00
TL20	On 22/02/2020	Spot Bond	9.40000		89.34536		9.40000	89.29318			0.00	0	5,000,000,000.00
TN17	On 14/11/2017	Spot Bond	7.76000		107.22884		7.76000	107.20666			784,536,000,000.00	101,100,000	67,403,650,000.00
TN20	On 17/09/2020	Spot Bond	9.01000		106.76583		9.01000	106.74027			3,624,723,000,000.00	402,300,000	15,940,241,600.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.79522		100.00000	0.79273			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.16500		113.85299		9.16500	113.82527			0.00	0	6,680,000,000.00
TN25	On 19/08/2025	Spot Bond	9.51000		100.64163		9.51000	100.61622			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond	9.57000		98.04521		9.57000	98.02030			1,181,895,000,000.00	123,500,000	3,399,800,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.50016			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
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.55937			0.00	0	2,200,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.62752			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.64351			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.64511			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.72378			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.88677			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.63366			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.47952			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.33684			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.36549			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.18842			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.27115			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.61347		10.00000	99.58592			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.62308		9.75000	99.59621			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.63336		100.00000	9.60769			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		13.44543		100.00000	13.38630			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.73086			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
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.05617				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	98.84641				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000	0.00000	97.86910				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000	0.00000	97.25917				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	96.36294				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000	0.00000	96.81208				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.94870				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000	0.00000	96.60973				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	96.37312				0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.47261				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	96.13933				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	95.42870				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	95.15392				0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000	0.00000	98.01398				0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000	0.00000	94.47016				0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000	0.00000	94.31330				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	94.00148				0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	93.66798				0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.38549				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.04251	100.00000	13.01092				0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	83.84539	100.00000	83.48084				0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.95553				0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.93847				0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.90724				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
TWC062	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.89155			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.83877			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.54687			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.47527			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.43966			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.01034			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.49103			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.92031			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.44308			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.01000		108.54885		9.01000	108.52243			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	101.39609			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.36353			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.74991			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.77448			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.77557			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.50024			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.54239			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.09500		112.20877		7.09500	112.18751			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.28000		240.24837		1.28000	240.21812			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.84000		104.14551		6.84000	104.12648			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.42000		106.49547		7.42000	106.47439			0.00	0	4,100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	7.76000	107.49941		7.76000	107.47717			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.07500	106.85235		8.07500	106.82937			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.15000	107.01491		8.15000	106.99168			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.47000	95.10591		6.47000	95.08946			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.40000	93.36278		6.40000	93.34671			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.91500	98.79918		5.91500	98.78337			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.47000	95.08946		6.47000	95.07300			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.15000	70.19237		7.15000	70.17897			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	46.87366		100.00000	46.78473			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	24.81082		100.00000	24.76374			0.00	0	0.00

Total for j-Bonds : 77,044,405,440,938,500.00 '6,274,470,800 i23 574 013 700.00

Grand Total: 77,044,421,434,952,500.00 '6,275,870,218 i23 578 242 496.00