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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 12/08/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R		On 13/08/2014	Any day expiry	10.62950	10.62950	10.65260	10.65260		10.10	0.00	0	0.00
\$ / R	10.60	Call	Any day expiry	41.06280	0.04106	69.71280	0.06971	41.063	10.56	0.00	0	7,000.00
\$ / R		On 14/08/2014	Any day expiry	10.62950	10.62950	10.65260	10.65260		10.03	0.00	0	0.00
\$ / R	10.73	Put	Any day expiry	106.96300	0.10696	97.07830	0.09708	106.963	11.67	0.00	0	4,000.00
\$ / R		On 22/08/2014	Any day expiry	10.64170	10.64170	10.66670	10.66670		9.79	0.00	0	0.00
\$ / R	10.33	Put	Any day expiry	7.71950	0.00772	8.24190	0.00824	7.720	12.66	0.00	0	19,547.00
\$ / R	12.07	Call	Any day expiry	0.06420	0.00006	0.09470	0.00009	0.064	23.33	0.00	0	19,547.00
\$ / R		On 25/08/2014	Any day expiry	10.64710	10.64710	10.67220	10.67220		9.48	0.00	0	0.00
\$ / R	10.67	Call	Any day expiry	66.38830	0.06639	84.36220	0.08436	66.388	9.63	0.00	0	3,500.00
\$ / R		On 26/08/2014	Any day expiry	10.64890	10.64890	10.67400	10.67400		9.59	0.00	0	0.00
\$ / R	10.71	Call	Any day expiry	56.73280	0.05673	72.26520	0.07227	56.733	10.04	0.00	0	5,000.00
\$ / R		On 27/08/2014	Any day expiry	10.65080	10.65080	10.67580	10.67580		9.69	0.00	0	1,959.00
\$ / R	10.80	Put	Any day expiry	186.21780	0.18622	171.98550	0.17199	186.218	10.75	0.00	0	500.00
\$ / R	12.83	Call	Any day expiry	0.01720	0.00002	0.04150	0.00004	0.017	25.00	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry	10.65260	10.65260	10.67760	10.67760		9.75	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.01340	0.00001	0.00010	0.00000	0.013	31.82	0.00	0	5,000.00
\$ / R	10.71	Call	Any day expiry	64.72040	0.06472	79.19520	0.07920	64.720	10.15	0.00	0	3,500.00
\$ / R	10.96	Call	Any day expiry	16.61490	0.01661	22.30860	0.02231	16.615	11.82	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 02/09/2014	Any day expiry		10.66160	10.66160	10.68660	10.68660		9.69	0.00	0	0.00
\$ / R	10.80	Put	191.00010	0.19100	177.10980	0.17711	191.000	10.52	0.00	0	5,000.00		
\$ / R	10.90	Call	32.42670	0.03243	40.62320	0.04062	32.427	11.07	0.00	0	5,000.00		
\$ / R	10.90	Put	270.82670	0.27083	254.02320	0.25402	270.827	11.07	0.00	0	5,000.00		
\$ / R		On 08/09/2014	Any day expiry		10.67240	10.67240	10.69750	10.69750		9.72	0.00	0	0.00
\$ / R	10.74	Call	88.38330	0.08838	100.46350	0.10046	88.383	10.26	0.00	0	250.00		
\$ / R		On 15/09/2014	Foreign Exchange Future		10.68500	10.68500	10.71010	10.71010		10.03	178,076,210.00	16,666	662,263.00
\$ / R	8.80	Put	0.02900	0.00003	0.02820	0.00003	0.029	18.08	0.00	0	920.00		
\$ / R	8.88	Put	0.04040	0.00004	0.03920	0.00004	0.040	17.67	0.00	0	26,804.00		
\$ / R	8.90	Put	0.04390	0.00004	0.04260	0.00004	0.044	17.57	0.00	0	15,296.00		
\$ / R	9.00	Put	0.06650	0.00007	0.06460	0.00006	0.067	17.07	0.00	0	35,000.00		
\$ / R	9.78	Put	1.58500	0.00159	1.52320	0.00152	1.585	12.77	0.00	0	920.00		
\$ / R	10.00	Put	3.16300	0.00316	3.00120	0.00300	3.163	11.00	0.00	0	72,800.00		
\$ / R	10.10	Put	4.51150	0.00451	4.24810	0.00425	4.511	10.20	0.00	0	600.00		
\$ / R	10.19	Put	7.54670	0.00755	7.01510	0.00702	7.547	9.81	0.00	0	6,220.00		
\$ / R	10.20	Put	8.16570	0.00817	7.57630	0.00758	8.166	9.82	0.00	0	48,650.00		
\$ / R	10.21	Put	8.82690	0.00883	8.17530	0.00818	8.827	9.82	0.00	0	15,296.00		
\$ / R	10.23	Put	10.28290	0.01028	9.49220	0.00949	10.283	9.83	0.00	0	27,284.00		
\$ / R	10.25	Put	11.93130	0.01193	10.98240	0.01098	11.931	9.84	0.00	0	10,900.00		
\$ / R	10.30	Put	17.01610	0.01702	15.57230	0.01557	17.016	9.86	0.00	0	7,700.00		
\$ / R	10.38	Put	28.62600	0.02863	26.05550	0.02606	28.626	9.89	0.00	0	250.00		
\$ / R	10.40	Call	317.31740	0.31732	339.49450	0.33949	317.317	9.90	0.00	0	2,000.00		
\$ / R	10.40	Put	32.31740	0.03232	29.39450	0.02939	32.317	9.90	0.00	0	900.00		
\$ / R	10.48	Put	50.79350	0.05079	46.16830	0.04617	50.794	9.94	0.00	0	4,000.00		
\$ / R	10.50	Call	241.42440	0.24142	261.40250	0.26140	241.424	9.95	0.00	0	6,500.00		
\$ / R	10.50	Put	56.42440	0.05642	51.30250	0.05130	56.424	9.95	0.00	0	13,300.00		
\$ / R	10.51	Call	234.40150	0.23440	254.12220	0.25412	234.402	9.95	0.00	0	5,000.00		
\$ / R	10.52	Put	62.49010	0.06249	56.84460	0.05684	62.490	9.95	0.00	0	4,700.00		
\$ / R	10.55	Put	72.43070	0.07243	65.95280	0.06595	72.431	9.97	0.00	0	10,000.00		
\$ / R	10.57	Call	194.63570	0.19464	212.67400	0.21267	194.636	9.97	0.00	0	5,000.00		
\$ / R	10.57	Put	79.63570	0.07964	72.57400	0.07257	79.636	9.97	0.00	0	4,000.00		
\$ / R	10.59	Put	87.31330	0.08731	79.64710	0.07965	87.313	9.98	0.00	0	20,000.00		
\$ / R	10.60	Call	176.33100	0.17633	193.45670	0.19346	176.331	9.99	0.00	0	600.00		
\$ / R	10.60	Put	91.33100	0.09133	83.35670	0.08336	91.331	9.99	0.00	0	9,000.00		
\$ / R	10.65	Put	113.24380	0.11324	103.66320	0.10366	113.244	10.01	0.00	0	52,500.00		
\$ / R	10.67	Call	137.86490	0.13786	152.72140	0.15272	137.865	10.02	0.00	0	5,000.00		
\$ / R	10.71	Put	144.27410	0.14427	132.74650	0.13275	144.274	10.09	0.00	0	20,159.00		
\$ / R	10.73	Call	111.74770	0.11175	124.77050	0.12477	111.748	10.20	335,243.10	3,000	18,000.00		
\$ / R	10.75	Call	104.67360	0.10467	117.15980	0.11716	104.674	10.32	0.00	0	1,050.00		
\$ / R	10.80	Call	88.82430	0.08882	100.03340	0.10003	88.824	10.61	0.00	0	2,000.00		
\$ / R	10.82	Call	83.16750	0.08317	93.89080	0.09389	83.168	10.73	0.00	0	2,000.00		
\$ / R	10.82	Put	218.16750	0.21817	203.79080	0.20379	218.168	10.73	0.00	0	9,000.00		
\$ / R	10.83	Put	225.47450	0.22547	210.86210	0.21086	225.475	10.79	0.00	0	6,500.00		
\$ / R	10.84	Call	77.86880	0.07787	88.12470	0.08812	77.869	10.85	0.00	0	5,000.00		
\$ / R	10.87	Call	70.55260	0.07055	80.13580	0.08014	70.553	11.02	0.00	0	1,000.00		
\$ / R	10.89	Call	66.06710	0.06607	75.22390	0.07522	66.067	11.14	0.00	0	3,000.00		
\$ / R	10.90	Call	63.93520	0.06394	72.88390	0.07288	63.935	11.20	0.00	0	1,000.00		
\$ / R	10.93	Call	57.95680	0.05796	66.30910	0.06631	57.957	11.37	0.00	0	7,700.00		

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 15/09/2014	Foreign Exchange Future	11.00	Call	46.17700	0.04618	53.27440	0.05327	46.177	11.78	230,885.00	5,000	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	361.17700	0.36118	343.17440	0.34317	361.177	11.78	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	33.59140	0.03359	39.21050	0.03921	33.591	12.36	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	32.55560	0.03256	38.04470	0.03804	32.556	12.42	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	21.24130	0.02124	25.21930	0.02522	21.241	13.24	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	15.07900	0.01508	18.37090	0.01837	15.079	13.65	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	12.72320	0.01272	15.71680	0.01572	12.723	13.86	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	10.05270	0.01005	12.67160	0.01267	10.053	14.15	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	9.40310	0.00940	11.92380	0.01192	9.403	14.23	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	9.09500	0.00910	11.56840	0.01157	9.095	14.27	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	824.09500	0.82409	801.46840	0.80147	824.095	14.27	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	8.79770	0.00880	11.22420	0.01122	8.798	14.31	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	2.90310	0.00290	4.00390	0.00400	2.903	15.66	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	1.78390	0.00178	2.44710	0.00245	1.784	16.20	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,316.78390	1.31678	1,292.34710	1.29235	1,316.784	16.20	0.00	0	598.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.77550	0.00078	1.03850	0.00104	0.775	17.17	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.61290	0.00061	0.81230	0.00081	0.613	17.46	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.54600	0.00055	0.71960	0.00072	0.546	17.61	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.47350	0.00047	0.61930	0.00062	0.474	17.79	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.20540	0.00021	0.25410	0.00025	0.205	18.90	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.69770	10.69770	10.72280	10.72280		10.08	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	62.09480	0.06209	57.18530	0.05719	62.095	9.82	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	75.20010	0.07520	69.31490	0.06931	75.200	9.87	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.70490	10.70490	10.73010	10.73010		10.14	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	212.67750	0.21268	199.84190	0.19984	212.678	10.67	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.51230	0.00051	0.52730	0.00053	0.512	20.08	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.71030	10.71030	10.73560	10.73560		10.08	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.01380	0.00001	0.01430	0.00001	0.014	18.78	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	81.36080	0.08136	91.01900	0.09102	81.361	11.43	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.72650	10.72650	10.75190	10.75190		10.34	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	168.02810	0.16803	183.62500	0.18363	168.028	10.32	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.76490	10.76490	10.79040	10.79040		10.40	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.17600	0.00018	0.16850	0.00017	0.176	17.88	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	229.32550	0.22933	220.54840	0.22055	229.325	10.63	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	83.85290	0.08385	93.75930	0.09376	83.853	12.65	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	2.69810	0.00270	3.37530	0.00338	2.698	19.10	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.77590	10.77590	10.80140	10.80140		10.40	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	25.33110	0.02533	25.94880	0.02595	25.331	9.86	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	35.41990	0.03542	40.60310	0.04060	35.420	15.58	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.77770	10.77770	10.80330	10.80330		10.41	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	229.88470	0.22988	251.28890	0.25129	229.885	10.41	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	103.14390	0.10314	114.65640	0.11466	103.144	12.38	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.81520	10.81520	10.84100	10.84100		10.74	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	240.78320	0.24078	235.46850	0.23547	240.783	10.74	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	3.43690	0.00344	7.00370	0.00700	3.437	18.04	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.82090	10.82090	10.84670	10.84670		10.78	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.65620	0.00066	0.71050	0.00071	0.656	17.35	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	133.77410	0.13377	145.39140	0.14539	133.774	12.57	0.00	0	5,000.00

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\$ / R	On 10/12/2014	Any day expiry		10.84380	10.84380		10.86960	10.86960		11.04	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		10.84570	10.84570		10.87160	10.87160		11.05	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		10.84760	10.84760		10.87350	10.87350		11.06	133,414,632.40	12,299	172,719.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	3.66020	0.00366	3.63960	0.00364	3.660	13.78	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	6.46110	0.00646	6.31320	0.00631	6.461	12.17	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	12.49040	0.01249	12.01110	0.01201	12.490	10.72	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	17.66150	0.01766	16.99730	0.01700	17.662	10.61	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	26.25570	0.02626	25.28550	0.02529	26.256	10.49	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	783.55440	0.78355	808.14070	0.80814	783.554	10.38	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	35.95440	0.03595	34.64070	0.03464	35.954	10.38	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	612.16460	0.61216	635.74010	0.63574	612.165	10.17	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	73.95780	0.07396	71.27730	0.07128	73.958	10.23	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	76.44630	0.07645	73.67310	0.07367	76.446	10.25	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	78.98960	0.07899	76.12200	0.07612	78.990	10.26	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	84.25150	0.08425	81.18610	0.08119	84.251	10.30	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	89.74320	0.08974	86.47670	0.08648	89.743	10.33	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	101.43340	0.10143	97.74230	0.09774	101.433	10.39	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	104.50600	0.10451	100.70330	0.10070	104.506	10.41	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	120.77420	0.12077	116.39470	0.11639	120.774	10.49	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	127.70920	0.12771	123.09020	0.12309	127.709	10.52	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	138.57580	0.13858	133.58260	0.13358	138.576	10.57	361,682.84	2,610	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	157.92800	0.15793	152.28760	0.15229	157.928	10.65	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	170.28700	0.17029	164.24450	0.16424	170.287	10.70	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	201.30030	0.20130	194.28250	0.19428	201.300	10.81	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	333.11470	0.33311	351.56690	0.35157	333.115	10.86	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	327.97680	0.32798	346.28500	0.34629	327.977	10.88	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	261.43780	0.26144	252.66450	0.25266	261.438	11.01	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	275.41360	0.27541	292.09250	0.29209	275.414	11.06	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	271.52660	0.27153	288.06490	0.28806	271.527	11.09	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	256.55210	0.25655	272.52360	0.27252	256.552	11.25	769,656.30	3,000	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	328.29920	0.32830	317.95060	0.31795	328.299	11.36	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	341.46360	0.34146	330.83890	0.33084	341.464	11.43	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	222.86330	0.22286	237.45900	0.23746	222.863	11.62	0.00	0	12,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	375.26330	0.37526	363.95900	0.36396	375.263	11.62	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	205.00750	0.20501	218.80950	0.21881	205.008	11.85	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	446.39560	0.44640	433.78860	0.43379	446.396	12.00	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	521.71090	0.52171	507.89300	0.50789	521.711	12.38	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	140.67850	0.14068	151.22600	0.15123	140.679	12.91	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	130.21260	0.13021	0.00000	0.00000	130.213	13.13	730,492.69	5,610	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	115.04700	0.11505	124.07560	0.12408	115.047	13.52	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	100.87910	0.10088	109.00240	0.10900	100.879	13.95	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	98.55330	0.09855	106.52310	0.10652	98.553	14.03	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	97.41600	0.09742	105.31020	0.10531	97.416	14.07	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	65.73680	0.06574	71.41750	0.07142	65.737	15.45	0.00	0	23,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	65.02260	0.06502	70.65360	0.07065	65.023	15.48	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	59.03320	0.05903	64.24670	0.06425	59.033	15.79	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	48.61580	0.04862	53.07060	0.05307	48.616	16.45	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	48.14030	0.04814	52.55780	0.05256	48.140	16.48	0.00	0	1,130.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	26.38140	0.02638	29.05050	0.02905	26.381	18.91	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	25.55470	0.02555	28.24610	0.02825	25.555	19.16	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	23.40110	0.02340	26.15860	0.02616	23.401	19.92	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	23.18820	0.02319	25.95220	0.02595	23.188	20.01	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	6.29480	0.00629	7.67800	0.00768	6.295	23.56	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.85340	10.85340	10.87920	10.87920		11.05	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	251.26600	0.25127	244.20320	0.24420	251.266	10.97	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	20.76440	0.02076	21.92600	0.02193	20.764	22.34	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.86860	10.86860	10.89450	10.89450		11.06	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.30120	0.00130	1.30840	0.00131	1.301	16.99	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	188.30620	0.18831	200.20060	0.20020	188.306	12.34	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.93730	10.93730	10.96340	10.96340		11.44	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	2.47650	0.00248	2.44160	0.00244	2.477	16.53	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	264.80800	0.26481	254.93610	0.25494	264.808	11.15	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	252.50550	0.25251	264.06710	0.26407	252.505	12.29	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	44.12270	0.04412	46.80720	0.04681	44.123	23.99	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.99120	10.99120	11.01750	11.01750		11.63	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	270.83740	0.27084	261.83950	0.26184	270.837	11.23	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	51.63180	0.05163	54.49810	0.05450	51.632	23.66	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			10.99310	10.99310	11.01940	11.01940		11.63	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	3.77850	0.00378	3.73340	0.00373	3.779	16.33	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	319.92860	0.31993	333.52460	0.33352	319.929	12.10	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.02840	11.02840	11.05470	11.05470		11.80	1,654,260.00	150	22,567.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	68.72050	0.06872	66.07870	0.06608	68.721	10.99	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	106.81700	0.10682	102.90350	0.10290	106.817	10.81	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	152.57410	0.15257	147.25590	0.14726	152.574	10.68	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	250.65090	0.25065	243.17780	0.24318	250.651	11.18	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	269.65920	0.26966	261.81760	0.26182	269.659	11.26	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	325.70140	0.32570	316.83640	0.31684	325.701	11.49	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	169.63050	0.16963	178.93200	0.17893	169.630	14.63	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	109.06400	0.10906	115.68010	0.11568	109.064	16.36	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	83.10580	0.08311	88.38750	0.08839	83.106	17.59	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	71.48240	0.07148	75.77730	0.07578	71.482	22.67	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.05000	11.05000	11.07630	11.07630		11.83	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	277.21460	0.27721	269.90780	0.26991	277.215	11.34	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	52.12960	0.05213	55.79330	0.05579	52.130	23.18	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.11280	11.11280	11.13900	11.13900		11.96	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	280.64960	0.28065	273.58630	0.27359	280.650	11.37	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	57.01220	0.05701	61.29410	0.06129	57.012	22.89	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.17020	11.17020	11.19680	11.19680		12.14	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	284.54910	0.28455	277.58470	0.27758	284.549	11.45	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	57.46370	0.05746	63.33370	0.06333	57.464	22.59	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.20230	11.20230	11.22930	11.22930		12.30	0.00	0	15,848.00
\$ / R	On 26/06/2015	Any day expiry			11.23030	11.23030	11.25780	11.25780		12.45	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	286.17450	0.28617	280.52390	0.28052	286.175	11.47	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	62.44600	0.06245	66.43460	0.06643	62.446	22.87	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.29650	11.29650	11.32480	11.32480		12.61	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	286.95930	0.28696	281.84120	0.28184	286.959	11.49	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 29/07/2015	Any day expiry	16.15	Call	70.91150	0.07091	74.01150	0.07401	70.911	22.86	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.35680	11.35680	11.38550	11.38550		12.77	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	288.15190	0.28815	285.68760	0.28569	288.152	11.54	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	70.85730	0.07086	73.13580	0.07314	70.857	22.68	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.39580	11.39580	11.42430	11.42430		12.92	0.00	0	560.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	212.60660	0.21261	209.83900	0.20984	212.607	11.57	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	262.93710	0.26294	272.57380	0.27257	262.937	16.68	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.42620	11.42620	11.45440	11.45440		13.05	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	295.62150	0.29562	291.60330	0.29160	295.622	11.76	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	74.62220	0.07462	77.62740	0.07763	74.622	22.52	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.49130	11.49130	11.51910	11.51910		13.20	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	299.99060	0.29999	296.27020	0.29627	299.991	11.90	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	79.84380	0.07984	83.36360	0.08336	79.844	22.24	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.55210	11.55210	11.57940	11.57940		13.32	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	301.31590	0.30132	297.95210	0.29795	301.316	11.96	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	72.31390	0.07231	75.95090	0.07595	72.314	22.00	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.59340	11.59340	11.62030	11.62030		13.41	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	974.02000	0.97402	996.79670	0.99680	974.020	12.16	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.60860	11.60860	11.63540	11.63540		13.42	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	302.96140	0.30296	300.09510	0.30010	302.961	12.03	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	69.50170	0.06950	72.98040	0.07298	69.502	21.96	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.68500	10.68500	10.71010	10.71010		10.03	1,389,050.00	130	1,164.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.84760	10.84760	10.87350	10.87350		11.06	0.00	0	95.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	33,831.60810	0.33832	35,691.15380	0.35691	33,831.608	10.85	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.02840	11.02840	11.05470	11.05470		11.80	0.00	0	5.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.94950	17.94950	17.97550	17.97550		9.74	27,552,482.50	1,535	58,001.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	2.38140	0.00238	3.23530	0.00324	2.381	12.04	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	25.63550	0.02564	23.55900	0.02356	25.636	10.68	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	41.90250	0.04190	39.73330	0.03973	41.903	10.49	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	88.24530	0.08825	86.27410	0.08627	88.245	10.18	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	101.25870	0.10126	99.33870	0.09934	101.259	10.12	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	15.99540	0.01600	18.96630	0.01897	15.995	11.85	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	7.95030	0.00795	9.58200	0.00958	7.950	13.56	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	7.50490	0.00750	9.05610	0.00906	7.505	13.72	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	5.57850	0.00558	6.77200	0.00677	5.579	14.59	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.20680	18.20680	18.23420	18.23420		10.82	0.00	0	10,890.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	643.63460	0.64363	631.43430	0.63143	643.635	11.41	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.33170	18.33170	18.35910	18.35910		11.07	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	479.97360	0.47997	470.13440	0.47013	479.974	10.93	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	646.82820	0.64683	634.72920	0.63473	646.828	11.35	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	733.82760	0.73383	720.74220	0.72074	733.828	11.58	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	72.86430	0.07286	75.78180	0.07578	72.864	14.79	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	41.88330	0.04188	43.28290	0.04328	41.883	15.24	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	41.19030	0.04119	42.55660	0.04256	41.190	15.25	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.48620	18.48620	18.51400	18.51400		11.53	0.00	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.74870	18.74870	18.77730	18.77730		12.09	0.00	0	240.00

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			0.10457		0.10457		0.10490	0.10490		10.33	0.00	0	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10623		0.10623		0.10657	0.10657		13.65	0.00	0	17,859.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10811		0.10811		0.10846	0.10846		14.21	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.26860		14.26860		14.33900	14.33900		9.69	36,285,049.80	2,543	65,060.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	9.03060		0.00903		7.36810	0.00737	9.031	10.39	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	38.06120		0.03806		28.28110	0.02828	38.061	10.06	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	69.01040		0.06901		54.78370	0.05478	69.010	9.92	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	187.37020		0.18737		157.63500	0.15764	187.370	9.84	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	205.38820		0.20539		172.20190	0.17220	205.388	9.93	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	3.20870		0.00321		4.60480	0.00460	3.209	14.34	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.93180		0.00093		1.28510	0.00129	0.932	16.68	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.49160		14.49160		14.56350	14.56350		10.64	2,173,740.00	150	13,794.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	48.89950		0.04890		42.76560	0.04277	48.899	10.38	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	79.25260		0.07925		69.63380	0.06963	79.253	10.02	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	46.92950		0.04693		56.26830	0.05627	46.929	14.50	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.73980		14.73980		14.81300	14.81300		11.27	0.00	0	2,026.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.98240		14.98240		15.05660	15.05660		11.83	0.00	0	150.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			506.90800		506.90800		507.65600	507.65600			0.00	0	0.00
AL12	On 05/02/2015	Index Future			515.08900		515.08900		515.85400	515.85400			0.00	0	0.00
AL12	On 07/05/2015	Index Future			524.28200		524.28200		525.05700	525.05700			0.00	0	0.00
AL37	On 06/11/2014	Index Future			433.42300		433.42300		433.27100	433.27100			0.00	0	0.00
AL37	On 05/02/2015	Index Future			440.41900		440.41900		440.26800	440.26800			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			508.97300		508.97300		509.01200	509.01200			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			517.18800		517.18800		517.23200	517.23200			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			463.09500		463.09500		463.36400	463.36400			0.00	0	586.00
ALBI	On 05/02/2015	Index Future			470.56900		470.56900		470.84700	470.84700			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			478.96700		478.96700		479.24800	479.24800			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.88300		9.88300		9.90010	9.90010		9.18	0.00	0	12,990.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.97270		9.97270		9.99070	9.99070		10.15	0.00	0	11,093.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	57.13830		0.05714		54.44480	0.05444	57.138	10.27	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	156.03860		0.15604		150.40520	0.15041	156.039	10.19	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	203.29980		0.20330		210.77920	0.21078	203.300	10.39	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	51.92490		0.05192		55.49560	0.05550	51.925	12.06	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	47.07340		0.04707		50.40470	0.05040	47.073	12.18	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.07520		10.07520		10.09380	10.09380		10.88	0.00	0	702.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.17580		10.17580		10.19460	10.19460		11.25	0.00	0	50.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.76080		9.76080		9.77790	9.77790		9.28	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.88840		9.88840		9.90610	9.90610		10.23	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFK	On 12/12/2014	Can-Do Future		8.70420	8.70420		-13.71070	-13.71070			0.00	0	1,942.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		649.76230	649.76230		669.45640	669.45640			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		734.79140	734.79140		755.10590	755.10590			0.00	0	2,913.00
CF CANDO CAFI	On 12/12/2014	Can-Do Future		148.23800	148.23800		-122.44740	-122.44740			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		584.07940	584.07940		603.63410	603.63410			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		41.89130	41.89130		46.95820	46.95820			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future		37.02340	37.02340		40.00840	40.00840			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.76600	11.76600		11.82110	11.82110		10.11	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.95230	11.95230		12.00930	12.00930		11.20	3,023,931.90	253	2,521.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.16380	12.16380		12.22140	12.22140		11.87	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.72960	1.72960		1.73590	1.73590		9.99	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.74620	1.74620		1.75260	1.75260		10.54	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/08/2014	Bond Future		123.55642	123.55642		123.55642	123.55642			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.94628	123.94628		123.95366	123.95366			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		125.96312	125.96312		125.97200	125.97200			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.52000	85.41918		9.52000	85.41918			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.70772	82.23146		9.68809	82.37518			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.79814	83.55983		9.77776	83.70669			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.86848	81.26304		9.84753	81.41209			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	461.84900		461.84900		462.04000	462.04000			0.00	0	384.00
GOVI	On 05/02/2015	GOVI	469.30300		469.30300		469.50200	469.50200			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	477.67900		477.67900		477.87800	477.87800			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.18867		116.18867		116.18867	116.18867			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.83332		117.83332		117.84122	117.84122			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.59655		118.59655		118.60565	118.60565			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	120.41543		120.41543		120.41543	120.41543			0.00	0	0.00
I2038	On 06/11/2014	Bond Future	122.23708		122.23708		122.24439	122.24439			0.00	0	2,062.00
I2038	On 05/02/2015	Bond Future	122.92761		122.92761		122.93627	122.93627			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	121.13016		121.13016		121.13016	121.13016			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	121.61877		121.61877		121.62609	121.62609			0.00	0	5,348.00
I2046	On 05/02/2015	Bond Future	123.59756		123.59756		123.60628	123.60628			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	127.63111		127.63111		127.63111	127.63111			0.00	0	0.00
I2050	On 06/11/2014	Bond Future	129.56290		129.56290		129.57047	129.57047			0.00	0	2,800.00
I2050	On 05/02/2015	Bond Future	130.22615		130.22615		130.23504	130.23504			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	219.23000		219.23000		219.39000	219.39000			2,192,300.00	1	1,192.00
IGOV	On 05/02/2015	Index Future	222.79400		222.79400		222.95900	222.95900			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.79700		226.79700		226.96300	226.96300			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	593.77000		593.77000		594.19400	594.19400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	603.24800		603.24800		603.68100	603.68100			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.82019		144.82019		142.99445	142.99445			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.04000		93.96000		6.04000	93.96000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.08000		93.92000		6.08000	93.92000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.17000		93.83000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.22000		93.78000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.34000		93.66000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.40000		93.60000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.55000		93.45000		6.55000	93.45000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.77000		93.23000		6.78000	93.22000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.97000		93.03000		6.99000	93.01000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.14000		92.86000		7.16000	92.84000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.32000		92.68000		7.34000	92.66000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.46000		92.54000		7.47000	92.53000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.33540		1.33540		1.33880	1.33880			0.00	0	100.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.33590		1.33590		1.33940	1.33940			0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.65500		112.58487		6.65500	112.58487		1.00	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.85125		107.45586		6.88511	107.42730		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.01885		109.19187		7.06607	109.16396		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.29000		118.35893		8.29000	118.35893		9.89	0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.39247		119.91643		8.38287	119.99636		8.91	0.00	0	56,483.00
R186	On 06/11/2014	Bond Future	7.80	Call	439.18000		0.43918		460.14000	0.46014	439.180	8.66	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,695.26000		1.69526		1,743.22000	1.74322	1,695.260	8.84	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.53	Put	1,543.33000		1.54333		1,522.86000	1.52286	1,543.330	8.92	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	296.51000		0.29651		293.51000	0.29351	296.510	9.21	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.45765		116.55633		8.44755	116.63875		9.61	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,435.75000		1.43575		1,420.39000	1.42039	1,435.750	9.85	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.50163		118.64235		8.49124	118.72559		9.60	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 07/08/2014	Bond Future			285.23227		285.23227		285.23227	285.23227			0.00	0	0.00
R197	On 06/11/2014	Bond Future			289.10312		289.10312		289.12244	289.12244			0.00	0	908.00
R197	On 05/02/2015	Bond Future			287.80409		287.80409		287.82662	287.82662			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 07/08/2014	Bond Future			5.93000		102.19988		5.93000	102.19988		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			228.32864		228.32864		228.32864	228.32864		10.28	0.00	0	0.00
R202	On 06/11/2014	Bond Future			231.78162		231.78162		232.47818	232.47818			0.00	0	47,072.00
R202	On 05/02/2015	Bond Future			232.36443		232.36443		233.07464	233.07464			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
R203	On 07/08/2014	Bond Future			8.08000		101.45809		8.08000	101.45809		7.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/11/2014	Bond Future			8.20055		98.84809		8.20137	98.84331		7.49	0.00	0	11,612.00
R2023	On 05/02/2015	Bond Future			8.27444		100.44447		8.27511	100.44067		7.73	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.31688		98.31192		8.31768	98.30748		8.06	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.34674		100.17364		8.34749	100.16958		8.06	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	1,702.29000		1.70229	1,707.60000	1.70760		1,702.290	8.39	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.08000		106.55098		7.08000	106.55098		2.67	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.19406		103.95484		7.22231	103.88216		2.64	0.00	0	12,128.00
R203	On 06/11/2014	Bond Future	6.84	Call	188.30000		0.18830	173.44000	0.17344		188.300	2.59	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	295.52000		0.29552	274.27000	0.27427		295.520	2.61	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.27213		105.63400		7.30301	105.56121		2.59	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,362.92000		1.36292	1,314.72000	1.31472		1,362.920	2.66	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.27380		103.35256		7.30858	103.27787		2.55	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.70000		94.36508		8.70000	94.36508			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.81633		95.44911		8.78616	95.68757			0.00	0	4,185.00
R2030	On 05/02/2015	Bond Future			8.88277		92.98346		8.85151	93.22673			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.93333		94.64864		8.90117	94.89560			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 07/08/2014	Bond Future			8.90500		96.36581		8.90500	96.36581			0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.04854		97.14212		9.02869	97.32326			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			9.11291		94.45340		9.09237	94.63836			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			9.16310		96.14505		9.14203	96.33276			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.40000		103.32261		7.40000	103.32261		3.99	0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.54005		104.71273		7.54629	104.69080		3.81	0.00	0	13,177.00
R204	On 06/11/2014	Bond Future	7.99	Put	240.82000		0.24082	248.86000	0.24886		240.820	3.92	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.61639		102.36819		7.62278	102.34699		3.96	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.64816		104.19980		7.65526	104.17761		3.89	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.65320		102.13146		7.66074	102.10936		3.89	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	767.26000		0.76726	775.66000	0.77566		767.260	4.09	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 07/08/2014	Bond Future			8.98500		97.86026		8.98500	97.86026			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			9.13664		98.50421		9.12193	98.64856			9,850,421.00	100	173.00
R2044	On 05/02/2015	Bond Future			9.19940		95.71225		9.18416	95.85991			0.00	0	0.00

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 07/05/2015	Bond Future			9.24871		97.42648		9.23310	97.57623			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			8.98500		101.43586		8.98500	101.43586			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.13799		97.68767		9.11814	97.88685			0.00	0	20,114.00
R2048	On 05/02/2015	Bond Future			9.20249		99.26539		9.18195	99.46880			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.24795		96.60517		9.22691	96.81162			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.66500		98.72908		7.66500	98.72908		5.16	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.79524		100.04204		7.80667	99.99477		4.95	0.00	0	36,237.00
R207	On 05/02/2015	Bond Future			7.87082		98.01615		7.88270	97.96912		5.22	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.91474		99.77031		7.92753	99.72187		5.19	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,424.87000		1.42487	1,406.63000	1.40663		1,424.870	5.13	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 07/08/2014	Bond Future			7.84000		96.90287		7.84000	96.90287		6.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.96791		94.76361		7.96876	94.75958		6.15	0.00	0	16,257.00
R208	On 06/11/2014	Bond Future	8.50	Put	305.13000		0.30513	310.46000	0.31046		305.130	6.31	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.04149		96.29450		8.04218	96.29133		6.25	0.00	0	0.00
R208	On 07/05/2015	Bond Future			8.08346		94.61429		8.08430	94.61056		6.42	0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.10939		96.40659		8.11017	96.40324		6.42	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	1,259.24000		1.25924	1,263.34000	1.26334		1,259.240	6.70	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 07/08/2014	Bond Future			8.83000		77.56281		8.83000	77.56281		14.56	0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.97044		75.02601		8.95059	75.17570		13.79	0.00	0	25,471.00
R209	On 06/11/2014	Bond Future	8.50	Call	686.77000		0.68677	733.08000	0.73308		686.770	13.53	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,274.15000		1.27415	1,343.17000	1.34317		1,274.150	13.66	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	1,925.28000		1.92528	2,012.79000	2.01279		1,925.280	13.76	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,113.15000		2.11315	2,205.08000	2.20508		2,113.150	13.79	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,311.54000		2.31154	2,407.80000	2.40780		2,311.540	13.82	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,135.18000		1.13518	1,097.37000	1.09737		1,135.180	13.95	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	640.11000		0.64011	617.44000	0.61744		640.110	14.11	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	526.03000		0.52603	507.12000	0.50712		526.030	14.16	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	196.37000		0.19637	189.05000	0.18905		196.370	14.40	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	170.28000		0.17028	163.93000	0.16393		170.280	14.43	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	145.92000		0.14592	140.45000	0.14045		145.920	14.43	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.03089		76.23807		9.01038	76.39096		14.30	0.00	0	0.00

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 07/05/2015	Bond Future		9.07515	74.45157		9.05415	74.60671		15.02	0.00	0	0.00
R209	On 06/08/2015	Bond Future		9.11177	75.86248		9.09015	76.02095		15.02	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	2,312.21000	2.31221	2,272.38000	2.27238	2,312.210	15.64	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future		172.08422	172.08422		172.08422	172.08422			0.00	0	0.00
R210	On 06/11/2014	Bond Future		172.64774	172.64774		172.65893	172.65893			0.00	0	617.00
R210	On 05/02/2015	Bond Future		175.45690	175.45690		175.46998	175.46998			0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future		130.62594	130.62594		130.62594	130.62594			0.00	0	0.00
R211	On 06/11/2014	Bond Future		132.27385	132.27385		132.28546	132.28546			0.00	0	1,070.00
R211	On 05/02/2015	Bond Future		132.82398	132.82398		132.83713	132.83713			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future		135.28579	135.28579		135.28579	135.28579			0.00	0	0.00
R212	On 06/11/2014	Bond Future		137.23613	137.23613		137.24563	137.24563			0.00	0	18,159.00
R212	On 05/02/2015	Bond Future		137.71058	137.71058		137.72163	137.72163			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future		8.71000	88.28675		8.71000	88.28675		12.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future		8.83074	85.71109		8.81089	85.86165		12.01	0.00	0	29,313.00
R213	On 05/02/2015	Bond Future		8.89715	87.09535		8.87657	87.24922		12.54	0.00	0	0.00
R213	On 07/05/2015	Bond Future		8.94191	85.10436		8.92079	85.26051		13.20	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future		8.91000	78.53216		8.91000	78.53216		15.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future		9.05554	75.80238		9.03568	75.95851		14.40	0.00	0	6,057.00
R214	On 06/11/2014	Bond Future	9.20	Call	2,724.22000	2.72422	2,830.28000	2.83028	2,724.220	14.54	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	413.31000	0.41331	398.60000	0.39860	413.310	14.95	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		9.11740	77.02666		9.09688	77.18607		15.07	0.00	0	0.00
R214	On 07/05/2015	Bond Future		9.16045	75.10912		9.13944	75.27099		15.93	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future		20,841.87000	20,841.87000		20,919.68000	20,919.68000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 15/09/2014		Foreign Exchange Future	4.90990	4.90990		4.94240	4.94240		4.96	0.00	0	0.00
TRY / R	On 12/12/2014		Foreign Exchange Future	4.88530	4.88530		4.92030	4.92030		7.94	0.00	0	0.00

**Total for Derivatives :** **398,040,037.52**    **53,047**    **3 751 153.00**

**i-Bonds**

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000		0.00000	100.76350			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	7.25500	104.30570		7.25500	104.28551			0.00	0	6,304,780,000.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000		0.00000	101.00878			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.64500	105.99439		8.64500	105.97001			0.00	0	5,000,000,000.00
AA06	On 15/04/2021		Spot Bond	0.00000	100.00000		0.00000	100.57410			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond	9.35500	103.79778		9.35500	103.77185			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.00000		0.00000	99.77095			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.00000		0.00000	99.85366			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	9.51000	97.73364		9.51000	97.70897			0.00	0	0.00
AB06	On 27/03/2015		Spot Bond	7.35500	103.53179		7.35500	103.51147			0.00	0	180,000,000.00
AB08	On 03/05/2017		Spot Bond	0.00000	100.00000		0.00000	100.21235			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond	8.72500	106.56936		8.72500	106.54462			0.00	0	500,000,000.00
ABCP12	On 20/09/2014		Spot Bond	1.51000	138.74017		1.51000	138.72625			4,922,600,000,000.00	3,260,000,000	3,260,000,000.00
ABCP13	On 07/12/2023		Spot Bond	2.33000	127.43063		2.33000	271.22456			0.00	0	0.00
ABFN04	On 25/02/2015		Spot Bond	0.00000	100.00000		0.00000	102.33347			0.00	0	0.00
ABFN06	On 17/03/2016		Spot Bond	0.00000	100.00000		0.00000	101.77838			0.00	0	0.00
ABFN07	On 17/03/2018		Spot Bond	0.00000	100.00000		0.00000	101.13833			0.00	0	0.00
ABFN08	On 17/03/2020		Spot Bond	0.00000	100.00000		0.00000	101.18573			0.00	0	0.00
ABFN09	On 17/03/2026		Spot Bond	0.00000	100.00000		0.00000	101.21717			0.00	0	0.00
ABFN10	On 28/10/2019		Spot Bond	0.00000	100.00000		0.00000	100.73568			0.00	0	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.81730			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.65505			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.03000	131.19653		3.03000	131.17808			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.26000	118.91859		4.26000	118.89787			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.01000	103.30996		5.01000	103.28974			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	63.34579		100.00000	63.19233			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.07000	171.45577		2.07000	171.43601			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	161.53347		2.76000	161.51184			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.10000	173.35481		2.10000	173.33469			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.19682		1.82000	184.17683			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.12125	76.33986		8.12125	76.32353			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.12125	76.33986		8.12125	76.32353			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.46000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.06813			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.27000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.29000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.64000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.77000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	89.16000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.69504			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.57724			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.81000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.28000	101.77665		7.28000	101.75686			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.10000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.33000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.89053			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.54500		111.68523		7.54500	111.66276			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.58008			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	86.50000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	86.12000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.65000		94.17723		2.65000	106.31283			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51000		102.00487		2.51000	158.19552			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000		116.46279		2.42000	209.89517			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	85.51000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.73000		92.21855		9.73000	92.19475			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	95.90000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.94253			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.82000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.95000			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		107.75849		9.63000	107.73080			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



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond	9.71500	107.12809		9.71500	107.10032			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.06000	91.19056		9.06000	91.16849			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.74000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.10000			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	9.81000	106.42978		9.81000	106.40193			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	88.62000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.33036			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.28610			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.27500	108.93728		8.27500	108.91328			35,582,500,000.00	4,300,000	1,434,300,000.00
ABS11	On 09/04/2021	Spot Bond	9.06500	105.06945		9.06500	105.04400			9,065,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.20500	103.11971		7.20500	103.09988			3,840,120,900,000.00	532,980,000	5,503,080,000.00
ABS6	On 01/06/2020	Spot Bond	8.99000	98.14996		8.99000	98.12639			58,435,000,000.00	6,500,000	596,800,000.00
ABS7	On 11/09/2026	Spot Bond	9.93500	95.86008		9.93500	95.83482			19,870,000,000,000.00	2,000,000,000	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.90500	105.98023		7.90500	105.95789			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.14000	217.17428		2.14000	275.12757			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.45000	125.87030		1.45000	128.66503			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.11000	128.17368		2.11000	130.73314			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00461		100.00000	0.00459			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	63.02671		100.00000	62.87402			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.70500	107.36511		11.70500	107.33193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.84356			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	4.03031		100.00000	4.02055			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.83955			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.78292			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	24.02252		100.00000	23.96433			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.84757			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	64.60474		11.00000	64.58627			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	24.02252		100.00000	23.96433			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.24322			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.36712			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.18795			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.22530			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.24173			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.31043			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.31043			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.31233			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.15809			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.31233			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.30852			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.80082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.43753				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.02052				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.20292				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.24003				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.25492				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.22506				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.15809				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.51000	103.47617	9.51000	103.52383				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.37135				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.04329				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	84.59464				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	166.07550				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	166.14776				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.18787				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.92328				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.92328				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.61862				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.15052				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.14156				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.20089				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.55238				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.19973				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.89831				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.86517			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.30752			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.95609			0.00	0	1,500,000,000.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.63587			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.19237			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.16867			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.04908			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.02363			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.07303			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.16568			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.11334			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.05357			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.07003			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	104.09406		10.23000	104.06585			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.08632			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.06105			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	116.41959			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.58500	102.29342		9.58500	102.26726			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16112			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	114.97409		1.75000	115.06639			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.35879			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.07135			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.17115				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.09704				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.16374				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.65237				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.11082				0.00	500,000,000	750,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.99873				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.08370				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.32690				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.16374				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.13490				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.19825				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.21766				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.64060				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.91511				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.22222				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.22222				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.28955				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.14151				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29559				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.49343				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.28955				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	93.70120				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.24763				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.23037				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	118.90904			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	120.62440			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.06738			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.05699			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.89177			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.08517			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.08962			0.00	100,000,000	300,000,000.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.13410			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.06886			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.06738			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.17445			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.06393			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.30282			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.29369			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.80825			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.20603			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.34705			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	16.65558		100.00000	16.61523			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.65841			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.83256			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.94862			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.54426			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.59892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.67168			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.52060			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.06000	99.82977		8.06000	99.80822			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.67203			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.78255			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.56500	103.61047		8.56500	103.58686			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.41000	116.67355		9.41000	116.64424			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	90.52614		100.00000	90.30906			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.35500	109.78324		7.35500	109.76170			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	85.56599		100.00000	85.37062			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.47000	100.55056		9.47000	100.52529			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.82192		100.00000	14.78912			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.14000	100.99839		10.14000	100.97125			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76000	162.99519		2.76000	162.97336			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.34175			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.19843			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.25594			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.58633			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.13262			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.14125			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.99477			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.09704			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42253			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.61167			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	97.74000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.15000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.42944			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	92.60887			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.67000	127.39961		2.67000	289.88062			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	90.29731			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.71485			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	1,500,000,000.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.18540			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.99316			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.97831			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.91880			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.05500	106.14025		9.05500	106.11457			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.92313			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.36530			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.72715			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.96671			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	102.27415			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW19	On 05/12/2020	Spot Bond		9.63500	101.47950		9.63500	101.45341			19,270,000,000,000.00	2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.51000	108.71565		7.51000	108.69375			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	33.96732		100.00000	33.81795			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.97182			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.88455			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.72000	103.31610		7.72000	103.29448			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.87500	106.50228		8.87500	106.47702			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.09337	103.69701		11.09337	102.76299			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.08264	101.84010		11.08264	101.64200			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.12000	101.76593		11.12000	101.60134			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.28087			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.15737	101.62171		11.15737	101.53298			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.91726	101.10790		11.91726	101.06153			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.31132			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.31132			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.31139			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.34337	100.87023		11.34337	101.06341			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.27536	102.66327		11.27536	101.59276			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.08264	101.84010		11.08264	101.64200			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.19635	101.92081		11.19635	101.72964			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.36959	96.52595		10.36959	101.28223			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.24440			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.22451			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.22451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.15841			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.95081			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.97927		100.24711		10.97927	100.62799			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.65000		100.12531		11.65000	99.99347			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.18847			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.57500		70.00637		11.57500	97.74052			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.95077			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.12883			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.19399		9.28000	101.12814			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.20650			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.45500		68.66434		11.45500	97.46249			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.17044			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.20048			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.20048			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.82356			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.15601			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.21979			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.04937			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.95082			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.21979			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.15841			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.17752			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.21988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.87893			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.09337	104.01000		14.09337	103.11111			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.30252	102.00460		15.30252	101.98564			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.18716	101.85579		14.18716	101.79234			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.58938			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.58938			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.58938			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.64892			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.38037			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	19.23649		100.00000	19.20000			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.89605		100.00000	20.84544			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.01776		100.00000	18.97168			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.73936		100.00000	11.71092			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.73936		100.00000	11.71092			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.19344		100.00000	14.15906			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.29837		100.00000	12.26858			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.46689			0.00	0	10,000,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.45062			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.64764			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.68884			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.99358		100.00000	7.97422			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.99358		100.00000	7.97422			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP85U	On 24/10/2014	Spot Bond	100.00000		83.90805		100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000		104.02896		2.04000	177.93171			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.33000		93.80268		8.33000	146.78309			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.33000		95.10792		8.33000	147.14242			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.71500		97.91940		8.71500	97.89659			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.40275			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.09747			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.05500		99.82734		8.05500	99.80592			1,611,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.55184			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.47982			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.48955			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.52193			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.55429			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.64450			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		22.28251		100.00000	22.22853			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.28131			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.29544			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.30149			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.30350			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.32768			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.35985			0.00	143,400,000	71,700,000.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		13.95288		100.00000	13.91908			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		13.95288		100.00000	13.91908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09240			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17928			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20296			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.42500	104.50077		8.42500	104.47734			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.27401			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40013			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.95968		100.00000	9.93555			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.95968		100.00000	9.93555			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.53686			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.85439			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.75500	66.37361		8.75500	101.46135		52,530,000,000,000.00	6,000,000,000	1,500,000,000.00	
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.63190			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.90310			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.58595			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.48068			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.72463			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.47724			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.55389			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.69324			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.27350			0.00	143,400,000	71,700,000.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	103.21064			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	62.89126		100.00000	62.73891			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.46045			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.47398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000		19.60387	100.00000	19.55639				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.13895				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	99.89909				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.54000		104.78989	7.54000	104.76859				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.52500		112.92781	9.52500	112.89926				0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.47044				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.17500		104.96034	9.17500	104.93476			56,885,000,000.00	6,200,000	627,100,000.00	
CBL12	On 06/09/2018	Spot Bond	11.36500		104.82351	11.36500	104.79203				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.35680				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.61500		100.20656	11.61500	100.17583				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.04311				0.00	53,610,000	53,610,000.00
CBL16	On 18/05/2017	Spot Bond	9.41500		102.31545	9.41500	102.28988			13,034,753,039,000.00	1,384,466,600	693,133,300.00	
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	102.33954				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.05500		96.09422	12.05500	101.57708				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.00172				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	101.61881				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.15357				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.38500		94.32116	10.38500	94.29522				0.00	0	2,600,000.00
CCT01	On 23/06/2023	Spot Bond	10.16000		115.64612	10.16000	115.61480				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.01000		111.89155	10.01000	111.86169				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.34000		116.69293	9.34000	116.66398				0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.99552				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.77500		104.94776	11.77500	104.91513				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.17612			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.46324			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61792			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.98653			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.70157			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.70774			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03748			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.07984			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.12868			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.78864			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.79087			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.77911			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.99955			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.18798			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.08176			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.54201			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	101.21335		10.11000	101.18622			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.75149			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	118.86281		2.76000	118.84680			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	117.55612		3.14000	120.51978			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.75965		8.25000	103.73686			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	125.80867		3.10000	120.08277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	2.40000	125.44330	2.40000	119.73626				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.68616				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.68692				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.58063				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.60500	102.60795	8.60500	102.58433				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.77686				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.76605				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.49404				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.50633				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.65500	102.72293	8.65500	102.69914				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.65500	102.72293	8.65500	102.69914				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.70500	101.51610	8.70500	101.49246				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.21786				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.34627				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.71906				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.71906				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.66016				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.99980				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.23518				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.78587				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.77188				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	99.77307	9.35000	99.74789				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	99.77307	9.35000	99.74789				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.59693		0.00		0	0.00	
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.60130		0.00		0	0.00	
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.34354		0.00		0	0.00	
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22982		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22982		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22982		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22982		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22982		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.30136		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.49778		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.61496		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.61496		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.61496		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.61496		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50409		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.38500	104.67835	9.38500	104.65227		0.00		0	0.00	
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.92034		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.83993		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38964		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.54010		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.53298		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58841		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.84345		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.92493		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78757				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.99985				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.49952				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.34065				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.17152				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.08221				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.43451				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.13394				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.40867				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16021				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.79604				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04967				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14693				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.91892				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.30298				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04971				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04971				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03800				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	121.47362				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.71550				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	121.60015				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	120.98486				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	121.39411				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	118.28936			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	118.29872			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.01000		94.54382		11.01000	94.51629			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.53000		96.16612		11.53000	96.13684			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.98975			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.30729			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.43807			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.31574			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		102.50466		8.80500	102.51304			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.14151			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.44253			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	114.70200			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.19633			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.21853			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	101.30434			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.24780			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.75479			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.75479			0.00	30,000,000	15,000,000.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	104.63057			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.36725			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.98975			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.88795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	104.88999			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.35974			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.52134			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99578			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.74363			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.42670			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.08335			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.26292			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.35614			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.06313			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96561			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.34174			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.58727			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.73179			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.31175			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.43528			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.03473			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.05745		10.55000	104.13418			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.19000	103.23603		10.19000	106.30795			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	103.03511			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.19405			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.33000	104.91054		12.33000	108.68318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.20245		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	12.36000	102.22228	12.36000	102.12239		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	10.79000	102.16274	10.79000	102.07525		0.00		0	0.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.20245		0.00		0	0.00	
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.37172		0.00		0	0.00	
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.39299		0.00		0	0.00	
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.27920		0.00		0	0.00	
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.58281		0.00		0	0.00	
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.14151		0.00		0	0.00	
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03439		0.00		0	0.00	
CLN376	On 20/03/2021	Spot Bond	9.68500	104.66992	9.68500	104.57097		0.00		0	0.00	
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30833		0.00		0	0.00	
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.26736		0.00		0	0.00	
CLN379	On 20/03/2024	Spot Bond	10.55000	103.17852	10.55000	104.19237		0.00		0	0.00	
CLN380	On 20/09/2024	Spot Bond	11.00000	102.95712	11.00000	98.51919		0.00		0	0.00	
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.46691		0.00		0	0.00	
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.55205		0.00		0	0.00	
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.46212		0.00		0	0.00	
CLN384	On 20/09/2024	Spot Bond	12.12000	101.81106	12.12000	101.50694		0.00		0	0.00	
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.57974		0.00		0	0.00	
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.36045		0.00		0	0.00	
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.37236		0.00		0	0.00	
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.20301		0.00		0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	38.97730	7.01000	39.58872		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	158.14011			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	8.71500		97.91940		8.71500	136.75368			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.33000		33.41140		8.33000	146.78309			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.33000		33.83149		8.33000	147.14242			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	91.72909			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	91.65837			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.75395			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.75395			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.23276			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.14912			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.16561			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.16374			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.43807			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.05403			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.11187			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.10445			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.56040			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.87412			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.66577			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.15500		110.03210		9.15500	107.62128		17,585,227,946,000.00	1,920,833,200	1,920,833,200.00	
COJ04	On 05/06/2018	Spot Bond	8.82500		102.27836		8.82500	102.25424		12,884,500,000,000.00	1,460,000,000	730,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.29500		113.21954		10.29500	113.18849		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	8.50500	104.77536		8.50500	104.75152			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.88500	108.49315		9.88500	108.46471			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.97000	103.13078		9.97000	103.10337			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.32000	96.50607		10.32000	96.47954			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.06000	97.72362		11.06000	97.69488			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.06000	90.61114		11.06000	90.58450			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.67520			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.61354			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.47853			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.71362			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.27345			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.20500	99.87892		11.20500	100.13338			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.10284		100.00000	13.07110			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.28683		100.00000	4.26562			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	12.59029		100.00000	12.52461			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.37383			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.15000	99.08443		8.15000	99.06292			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.31676			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.17704			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.87980			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	80.32912		100.00000	80.15857			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.31164			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.28832			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.50342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.56852			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.17204			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.94097			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.51839			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.73268			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.47416			0.00	200,000,000	100,000,000.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.22100			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.88500		102.14141		8.88500	102.11715			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.38500		115.30685		7.38500	115.28400			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.58500		103.91955		8.58500	103.89582			267,742,970,500.00	31,187,300	1,443,031,400.00
DV23	On 27/02/2023	Spot Bond	9.07000		110.10514		9.07000	110.07816			155,264,795,000.00	17,118,500	4,372,839,400.00
DV24	On 18/02/2024	Spot Bond	9.17000		103.17453		9.17000	103.14898			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.69000		103.07736		9.69000	103.05042			5,814,000,000,000.00	600,000,000	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.13535			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.84594			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.86538			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.76056			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.05804			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.01716			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.18000		125.21577		8.18000	125.18849			32,720,000,000,000.00	4,000,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.69354			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	102.91104		0.10000	134.92800			400,000,000,000.00	4,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		1.97000	123.59807		1.97000	123.58419			0.00	0	8,191,500,000.00
EL29	On 19/11/2029	Spot Bond		1.96000	111.22429		1.96000	111.21183			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.09500	109.30345		2.09500	109.29082			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.15000	101.52700		2.15000	101.51508			0.00	0	10,700,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.78500	103.93998		9.78500	103.91301			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.63500	109.75210		9.63500	109.72404			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.11000	102.41642		10.11000	102.38896			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.38000	93.36780		10.38000	96.72883			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		10.46500	104.98791		10.46500	104.36496			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.97716			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.52772			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.10064			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.12102			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.90796			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.90727			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	88.59176		100.00000	88.38428			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	62.85034		100.00000	62.65412			0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	71.61287		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
EQS01	On 18/11/2014	Spot Bond	3.00000	131.22353		3.00000	131.20507			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.56500	102.64749		11.56500	102.61613			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.23845			0.00	0	3,392,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.39237			0.00	0	2,000,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.16692			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.03500	98.87190		10.03500	98.84545			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.85641			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.65313			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.91203			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.91898			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.91487			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.91039			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.90666			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.92490			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.40481			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.92089			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.91760			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.92155			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.91881			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.99500	104.29785		6.99500	104.27826		142,698,000,000,000.00	20,400,000,000	10,200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.92500	107.09536		7.92500	107.07262		183,983,495,275,000.00	23,215,583,000	10,620,246,900.00	
ES23	On 25/01/2023	Spot Bond	8.63000	108.65615		8.63000	108.63122		139,292,248,333,000.00	16,140,469,100	5,582,157,700.00	
ES26	On 02/04/2026	Spot Bond	8.93000	95.16270		8.93000	95.13999		201,018,069,353,000.00	22,510,422,100	9,978,015,900.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond	9.61500	84.77344		9.59500	84.90062			1,394,836,745,644,500.00	45,068,824,300	27,638,506,600.00
ES42	On 25/04/2042	Spot Bond	9.77000	90.50406		9.77000	90.48048			517,810,000,000,000.00	53,000,000,000	13,966,666,700.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.90057			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	99.89710			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.78095			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.53500			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.98067			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.42195			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.63149			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.86784			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.59013		100.00000	10.56447			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.30643		100.00000	10.28146			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.05737			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.10277			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.19331			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.28350			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.80500	103.89950		6.80500	103.88025			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.45500	97.91437		9.45500	97.88966			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.14883			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14876			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.42536			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	105.02072			0.00	0	300,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.60708			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.63496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB14	On 02/06/2026	Spot Bond	10.38500		99.40698		10.38500	100.11922			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.25500		104.27700		11.25500	104.24581			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.85013			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.21000		129.00574		2.21000	129.85577			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.17000		128.97220		2.17000	274.50684			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.36000		102.77083		2.36000	109.23119			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.49000		102.23615		2.49000	158.55428			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.31000		118.32739		2.31000	213.25627			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.81500		111.39662		7.81500	111.37342			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.85900		62.11976		7.85900	61.48559			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46600		39.74148		9.46600	38.81559			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		38.46321		9.70000	37.54719			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		68.52938		100.00000	68.39936			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		70.89049		100.00000	70.75599			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.95715			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.38217			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.18803			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.31052			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		99.89996		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		99.89996		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.28955			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22593			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40234			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26736			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	99.91959		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.35164			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.68034			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62885			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	15.57011		100.09221	15.53236			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.14448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.87478			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.37594			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.54607			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.45229			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.28055			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.29552			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.17752			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.20077			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.59205			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.17855			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.79873		13.22500	58.77795			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.10742			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.10890			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.66564			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.16226			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.60500	94.06539		3.60500	97.30335			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.21557			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.21557			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.88406			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98975			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.25815			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.14151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.11335		0.00		0	0.00	
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.19196		0.00		0	0.00	
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.31468		0.00		0	0.00	
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.06249		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.18986		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.39916		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.51839		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.18892		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.51691		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.10001		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.20077		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.20077		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.09245		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.84361		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.89265		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.10337		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.68656		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.27181		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.66958		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.08542		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.64784		0.00		0	0.00	
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.64974		0.00		0	0.00	
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.57282		0.00		0	0.00	
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.51608		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.57282			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.51381			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.16841			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.73357		8.75000	100.18834			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.02646			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.27635		100.00000	10.23232			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.37548		100.00000	9.33532			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.08295			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.28499			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.27757			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.44082			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.36935			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.45000		116.06682		3.45000	119.51358			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.30145			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.31489			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.43000		107.17168		3.43000	119.67279			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.79000		99.82376		1.79000	127.30607			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.45000		104.54006		3.45000	119.51358			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.77000		101.40932		2.77000	124.69187			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.84000		103.98218		2.84000	131.75680			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.41598			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.12817			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.29253			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	103.16619			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.51334			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.45668			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.23481			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.23334			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.95446			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.05294			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.39467		100.00000	10.36949			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	25.15548		100.00000	25.09454			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	60.74635		100.00000	60.55670			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.91000	149.40383		4.91000	149.37532			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.07202			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.89691			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.07115			0.00	0	50,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.50500			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.03038			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.34516			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.04597			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800	81.83939		2.18800	97.79664			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000	99.27819		2.52000	130.03081			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.46213			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.64253		10.38000	100.61451			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.64253		10.38000	100.61451			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	106.74000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.25971			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.34351			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66000		96.68005		2.66000	104.95007			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000		203.53121		2.62000	203.94881			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63000		105.52828		2.63000	105.51454			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.67480			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.65000		202.66002		2.65000	203.07476			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.39716			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.46000		108.22842		2.46000	108.21484			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72000		103.84579		2.72000	103.83203			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.80140			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	57.20450			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.13298			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.68000		124.13497		2.68000	264.20756			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.18000		128.87520		2.18000	274.30031			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.90000		122.11591		2.90000	259.90867			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.58000		101.25825		2.58000	126.66707			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.34704			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.11000		130.74830		2.11000	126.73575			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.52141			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.77119			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.20325			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50000		104.73354		2.50000	104.72029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509		19.91779		104.97509	19.86740			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		24.20407		101.07593	24.14487			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.20026		100.44759	16.16086			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		22.52923		100.76967	22.47428			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		115.11097		2.14000	115.09747			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	2.32000		97.12439		2.32000	109.64073			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.52355			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.35000		96.85224		2.35000	109.33342			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.79468			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.38000		126.95343		2.38000	342.35420			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.12441			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.64548			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.48074			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.73800			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.95000		103.96190		5.95000	103.94500			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.77500		104.75958		6.77500	104.74062			0.00	0	206,100,000.00
FRX16	On 15/09/2016	Spot Bond	7.63500		104.00675		7.63500	103.98558			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.99500		104.87885		7.99500	104.85652			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.22500		110.57820		8.22500	110.55385			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.77000		103.17724		8.77000	103.15318			59,636,000,000.00	6,800,000	776,500,000.00
FRX20	On 01/10/2020	Spot Bond	8.94500		102.32816		8.94500	102.30370			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.46000		93.66114		9.46000	93.63762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond		9.58000	109.47277		9.58000	109.44477			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		9.88000	99.68538		9.88000	100.82955			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.19000	99.12883		10.19000	99.10163			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.43000	80.39908		10.43000	80.37675			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	100.96365			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.00110			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.01606			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.05342			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.11323			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.15807			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.35222			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.45097			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.52864			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.59913			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.61563			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.66264			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.73320			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.79200			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	102.05067			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.90581			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.17814			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.22500	103.84262		9.22500	103.81704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.16995			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.74583			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.36793			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.37592			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.39135			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.41048			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.43701			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.32367			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.83261			0.00	0	170,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.57257			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.39670			0.00	520,000,000	520,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.72195			0.00	5,000,000	5,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.26935			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	99.85639			0.00	1,000,000,000	1,000,000,000.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.99475			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	1,388,700,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.80836			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.85231			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.05863			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.48731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.92608			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.22720			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.19489			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.25374			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.29007			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.11958			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	100.49351			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.18133	101.00080		8.18133	94.57687			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.51622			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.53396	101.02380		8.53396	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.54540			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.98411	101.05547		8.98411	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.58103			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.55920			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.64971			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.67390			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.14150			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.25500	101.33821		9.25500	101.31289			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.27000	107.24452		8.27000	107.22091			33,495,154,000,000.00	4,050,200,000	2,120,900,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000	131.02962		1.96000	278.88747			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.98000	133.71904		1.98000	284.61157			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.55500	97.67242		9.55500	97.64764			44,619,621,774,000.00	4,669,766,800	5,433,266,800.00
HWAY35	On 31/07/2035	Spot Bond	9.56500	97.54043		9.56500	97.51566			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	57.80141		100.00000	57.66139			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	15.00600		100.00000	14.96965			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	88.59708		100.00000	88.38665			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	40.25147		100.00000	40.15395			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	20.54625		100.00000	20.49648			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	16.57498		100.00000	16.53483			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	61.34107		100.00000	61.19247			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.71000	116.11587		1.71000	116.10364			21,813,563,358,000.00	12,756,469,800	91,107,105,700.00
I2038	On 31/01/2038	Spot Bond	1.90000	120.45533		1.90000	120.44202			100,950,349,320,000.00	53,131,762,800	99,587,735,700.00
I2046	On 31/03/2046	Spot Bond	1.95000	121.17089		1.95000	121.15731			2,556,189,480,000.00	1,310,866,400	49,927,544,200.00
I2050	On 31/12/2050	Spot Bond	2.00000	127.67442		2.00000	127.65998			52,543,164,400,000.00	26,271,582,200	34,015,702,600.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	94.85000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.70500	105.83786		7.70500	105.81613			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.81568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.88498			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	8.20500	105.84283		8.20500	105.81971			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.12500	109.83961		8.12500	109.81585			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.92705			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.76000	118.98723		4.76000	118.96469			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	8.02500	100.37906		8.02500	100.35724			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.18264			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.19337			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.61000	100.99824		1.61000	128.17527			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.18000	104.01604		2.18000	130.11827			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.12274			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.02343			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.24500	104.81941		8.24500	104.79627			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.54367			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.69273			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.27993			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.88500	98.04775		8.88500	98.02446			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.95000	93.42731		8.95000	93.40508			28,640,000,000.00	3,200,000	3,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.35996			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.32500	99.64266		8.32500	99.62045			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.42000	98.90200		9.42000	98.85468			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.25388			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.26147			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond		7.96500	99.01651		7.96500	98.99549			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.66500	98.49702		8.66500	98.47432			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.28963			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.01743			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.89500	101.43592		7.89500	101.41458			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.62500	102.09655		8.62500	102.07274			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.82000	102.59359		9.82000	102.56642			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.83605			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.38942			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.29691			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.30348			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.30990			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00493		100.00000	0.00491			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.52544			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.44358			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.03500	99.35969		9.03500	99.33570			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.60495		5.00000	101.59124			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.60495		5.00000	101.59124			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.20150		5.00000	100.18805			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.60495		5.00000	101.59124			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.67120		4.00000	101.66026			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	32.11428		100.00000	31.96797			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	31.87834		100.00000	31.73311			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	31.87834		100.00000	31.73311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond		9.20000	109.53199		9.20000	109.50507			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.97128			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.97128			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.91209			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.47669		100.00000	8.45616			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond		100.00000	83.28299		100.00000	80.57395		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.95500	103.65590		8.95500	103.63124			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.45232			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.09556			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.64879			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	10.71141		100.00000	10.68546			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond		100.00000	60.74635		100.00000	60.55670			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond		100.00000	70.46332		100.00000	70.32755			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond		100.00000	81.20002		100.00000	81.20001			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond		100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond		100.00000	98.53059		100.00000	98.26923			0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond		100.00000	96.72977		100.00000	96.47786			0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond		100.00000	94.99359		100.00000	94.75064			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond		100.00000	85.62431		100.00000	85.04578			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond		100.00000	81.73231		100.00000	81.20500			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond		100.00000	96.69643		100.00000	95.93504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN445U	On 04/11/2014	Spot Bond	100.00000		89.44419		100.00000	88.91494			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		85.86643		100.00000	85.37855			0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		84.49074		100.00000	84.29561			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		83.14351		100.00000	82.95455			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		81.83857		100.00000	81.65548			0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.05000		97.06382		6.05000	97.06382			0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.20000		99.81350		6.20000	99.74585		279,000,000,000,000.00	45,000,000,000	30,000,000,000.00	
INA437	On 09/09/2014	Spot Bond	6.20000		99.57714		6.20000	99.50981			0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.30000		99.09350		6.30000	99.02575			0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000		98.97500		6.30000	98.90741			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		98.85678		6.30000	98.78936			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.35000		98.61040		6.35000	98.54278			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.35000		98.49213		6.35000	98.42467		169,545,000,000,000.00	26,700,000,000	13,400,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.09838			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.09337		102.93257		11.09337	102.29893			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.09337		101.23645		11.09337	101.27287			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.18082			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.82144			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.15720			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.36957		6.50000	102.35167			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.25257			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	95.52495			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.10926			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.54051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.13603			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	102.46289			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.91887			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.91143			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.16526			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.05320			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.93294			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.93376			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.31838			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.43493			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.50102			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.41041			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.88589			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.48063			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.15841			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.33028			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.89288			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.53055			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	100.00000		10.44720	100.00000	0.03034			7,710,000,000,000,000.00	77,100,000,000	77,100,000,000.00	
IP271U	On 09/10/2014	Spot Bond	100.00000		86.90476	100.00000	86.69834			0.00	0	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.84691			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.60242			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.61082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	8.71500	103.15895		8.71500	103.13491			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.85226			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.87380			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.88818			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.50162			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.58500	101.13558		9.58500	101.10985			19,170,000,000,000.00	2,000,000,000	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.21071			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.72500	106.52955		8.72500	106.50484			20,991,477,500,000.00	2,405,900,000	805,900,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.74125			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.70170			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.18380			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.98353			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20244			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.88500	102.86655		8.88500	102.84212			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.00605			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.60757			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.27000	96.69388		3.27000	123.70484			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.67000	138.94159		3.67000	138.91958			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.95995			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.74994			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.64869			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.42034			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.06918			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.71000	95.54729		3.71000	96.36629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond		3.71000	95.46764		3.71000	102.53196			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.52202			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.09556			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.50500	113.66626		10.50500	113.63464			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.54177			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.77000	137.41288		3.77000	137.39074			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond		100.00000	81.20001		100.00000	81.20000			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond		100.00000	96.22727		100.00000	95.97798			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond		100.00000	87.32394		100.00000	86.71329			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond		100.00000	99.32886		100.00000	98.66667			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond		100.00000	96.30080		100.00000	95.68742			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond		100.00000	92.18789		100.00000	91.62576			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond		100.00000	84.89619		100.00000	84.41925			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.42728			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.47447			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.92745			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond		6.20000	99.66142		6.20000	99.59398			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond		6.20000	99.54346		6.20000	99.47618			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond		6.30000	99.05961		6.30000	98.99191			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond		6.30000	98.94119		6.30000	98.87365			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.04083			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.98099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.73295		0.00		0	0.00	
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.76196		0.00		0	0.00	
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.89263		0.00		0	0.00	
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.83367		0.00		0	0.00	
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.44865		0.00		0	0.00	
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.60252		0.00		0	0.00	
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.60672		0.00		0	0.00	
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.61512		0.00		0	0.00	
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.57731		0.00		0	0.00	
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.49027		0.00		0	0.00	
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.31859		0.00		0	0.00	
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.12041		0.00		0	0.00	
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.98120		0.00		0	0.00	
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.45893		0.00		0	0.00	
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.44362		0.00		0	0.00	
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.85263		0.00		0	0.00	
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.62092		0.00		0	0.00	
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.40927		0.00		0	0.00	
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.28408		0.00		0	0.00	
IVC031	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.03664		0.00		0	0.00	
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.89712		0.00		0	0.00	
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.92153		0.00		0	0.00	
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.92153		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC036	On 16/07/2019	Spot Bond		9.22500	106.33231		9.22500	100.97081			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	16.95421		100.00000	16.89047			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.37194		100.00000	10.32633			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.49725			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.45500	105.15262		9.45500	99.99694			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.32489			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		100.00000	44.64075		100.00000	100.00000			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	81.75318		100.00000	81.57467			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.03214			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	85.73956		100.00000	85.54337			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.05497			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	25.83567		100.00000	25.77308			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.25853			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	98.08311		100.00000	97.82634			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	84.36275		100.00000	84.17275			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	73.39793		100.00000	73.26022			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	83.32761		100.00000	83.14245			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	62.93614		100.00000	62.78368			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26945			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.31840			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.05444			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	75.00010		100.00000	75.00009			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.82094			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.31518			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.71000	141.05145		8.71000	141.01878			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30551			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.06918			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.56669			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.50056			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.27763			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.82500	97.05845		8.82500	97.03567			202,975,000,000.00	23,000,000	1,364,600,000.00
LGL03	On 03/04/2018	Spot Bond	8.97500	72.68503		8.97500	98.69398			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.52000	98.43013		9.52000	98.40526			21,896,000,000.00	2,300,000	2,200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.81714			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.70500	101.80436		10.70500	101.77536			22,266,400,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.98537			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.87399			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.86580			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.85596			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.57953			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.02763			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.87038			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.59388			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.82016			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	75.56936		100.00000	75.41322			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.92633			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.90289			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	92.92929		100.00000	92.69521			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond		100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond		100.00000	82.95455		100.00000	82.76644			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.72086			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.75044			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.71976			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.32664			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.81291			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.09601			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.10276			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.45946			0.00	0	200,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00327			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.08933			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.49538			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.48504			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.11566			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.12107			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.12412			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	81.75063		100.00000	81.57253			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	23.90627		100.00000	23.84836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		58.36492		100.00000	58.22353			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.80500		103.83041		8.80500	103.80597			14,968,500,000.00	1,700,000	121,600,000.00
MBSA02	On 15/04/2019	Spot Bond	8.69500		103.73892		8.69500	103.71480			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.31996			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.22716			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.56043			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.40037			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.41768			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.50421			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.68368			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.71808			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.06000		104.10365		8.06000	104.08118			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.87500		102.68341		8.87500	102.65918			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.71000		102.65100		9.71000	102.62456			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.50500		102.39857		6.50500	102.38072			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.00856			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.04596			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.72000		103.66328		9.72000	103.63623			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.70500		104.33471		7.70500	104.31328			0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.55133			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.98500		101.31639		8.98500	101.29206			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.13997			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.58500		107.42831		9.58500	106.39111			7,668,000,000,000.00	800,000,000	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		15.75188		100.00000	15.71372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.90797			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.68500	101.25341		8.68500	101.22989			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.80500	102.16757		7.80500	102.14631			30,283,400,000,000.00	3,880,000,000	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.62500	104.69467		8.62500	104.67065			1,152,300,000,000.00	133,600,000	643,600,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.09513		100.89771	6.08025			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.17676		100.61875	6.16172			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.99979			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.59173		100.00000	0.59030			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.59173		100.00000	0.59030			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.18500	96.67733		9.18500	96.65374			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.65500	99.06612		7.65500	99.04590			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.24000	100.38998		9.24000	100.36534			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.44544			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.03500	105.46835		9.03500	105.44303			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.65460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13A	On 19/03/2024	Spot Bond	9.52000	105.22426		9.52000	105.19768			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.91240			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.23500	101.53032		9.23500	101.45481			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.72067			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.96886			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63136			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.55777			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.97088			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88332			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.92569			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.40500	107.59253		7.40500	107.57127			1,481,000,000,000.00	200,000,000	870,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.66024			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.70500	115.72346		8.70500	115.69667			42,654,500,000.00	4,900,000	435,800,000.00
NBK4	On 28/10/2024	Spot Bond	10.88500	34.84773		10.88500	34.83787			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.60500	104.44577		7.60500	104.42447			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.82992			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.52574			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.90500	105.82762		7.90500	105.80532			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.98970			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	102.33517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.87244			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.79500			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.61969			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.52838			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	91.25949			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.44790			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.40658			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.32501			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.54161			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.03405			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.97965			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.09454			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.03472			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.72815			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.99805			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.98277			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.98203			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.26178			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.14151			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.05500	104.74971		10.05500	107.85047			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.13410			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.09000	103.48200		10.09000	106.60996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.14151			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.01989			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.02151			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.85915			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.65500	106.22913		8.65500	106.20468			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.46591			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	103.56621			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.08500	103.17313		10.08500	106.04637			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	104.24974			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.63499			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.07500	113.19553		12.07500	113.15947			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	109.59068			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.30219			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.19000	167.08618		2.19000	167.06639			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.77000	103.19001		8.77000	103.16595			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.14002			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.09997			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.40000	106.82532		9.40000	106.94970			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.62417			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.73962			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.53228			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.58977			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.55530			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.60000	106.84863		9.60000	108.04837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.58982			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.62423			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.60126			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.80000	106.87212		9.80000	106.99198			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.67025			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.64721			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.65870			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.08345			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.94341			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.69316			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.56500	115.51928		8.56500	115.49282			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.98500	122.20633		8.98500	122.17714			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.08500	172.39330		2.08500	172.37335			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.43000	124.40117		9.43000	124.36985			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.21461			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.26907			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.94590			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.04131			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.52670			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.58065			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.81597			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.28964			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.92624		100.00000	18.88039			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000		39.37369		100.00000	39.27831			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.93500		104.91005		6.93500	104.89051			13,176,500,000.00	1,900,000	35,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		21.74856		100.00000	21.69587			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.92000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		61.02994		100.00000	60.88210			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.07225			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.39534			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.32877			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.25982			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.15677			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.32735			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.24850			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.86314			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.68500		101.86671		9.68500	101.78369			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.31718			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.32633			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.33045			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.33960			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.37888			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.38801			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.29750			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.70500		106.14553		6.70500	106.12615			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.36000		99.46274		6.36000	99.44550			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.13000		40.47557		8.13000	40.46676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157		On 15/09/2015	Spot Bond	6.68000	112.61782		6.70500	112.57053			8,061,109,602,300,000.00	03,758,922,500	56,637,928,000.00
R158		On 15/09/2015	Spot Bond	6.70500	112.59070		6.70500	112.57053			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.60500	93.19679		6.60500	93.18034			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.70500	118.61230		6.70500	118.59106			246,149,937,000.00	36,711,400	35,816,000.00
R159P		On 15/09/2016	Spot Bond	6.53500	87.45664		6.53500	87.44136			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.32000	118.18258		8.31000	118.24124			3,505,866,309,952,000.00	25,224,316,100	36,831,187,900.00
R187P		On 21/12/2026	Spot Bond	8.05000	37.73180		8.05000	37.72367			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.97000	35.22830		7.97000	35.22078			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.68000	284.88918		1.68000	284.85934			49,882,336,560,000.00	29,691,867,000	30,278,295,400.00
R201		On 21/12/2014	Spot Bond	5.97000	102.23462		5.99000	102.21117			1,227,561,928,692,000.00	05,621,763,600	55,310,881,800.00
R202		On 07/12/2033	Spot Bond	1.84000	228.40336		1.82000	229.05038			245,919,127,264,000.00	33,651,699,600	62,546,953,600.00
R2023		On 28/02/2023	Spot Bond	8.12000	101.28367		8.12000	101.26177			7,061,420,163,812,000.00	69,633,025,100	93,701,897,000.00
R203		On 15/09/2017	Spot Bond	7.10000	106.55579		7.12500	106.46605			9,360,074,518,370,000.00	18,320,354,700	80,971,309,600.00
R2030		On 31/01/2030	Spot Bond	8.71500	94.30989		8.71500	94.28803			5,489,060,384,535,000.00	29,840,549,000	52,859,714,200.00
R2032		On 31/03/2032	Spot Bond	8.87000	96.87527		8.87000	97.57219			2,516,419,000,000,000.00	83,700,000,000	33,800,000,000.00
R2037		On 31/01/2037	Spot Bond	8.96000	95.92260		8.96000	95.89975			3,352,542,848,256,000.00	74,167,728,600	20,966,869,400.00
R204		On 21/12/2018	Spot Bond	7.45000	103.19872		7.45500	103.15956			7,475,870,534,005,000.00	03,472,554,900	08,867,767,000.00
R2044		On 31/01/2044	Spot Bond	9.05500	97.22910		9.05500	97.20571			2,077,217,000,000,000.00	29,400,000,000	87,300,000,000.00
R2048		On 28/02/2048	Spot Bond	9.05000	100.84215		9.05000	100.81789			2,232,981,345,310,000.00	46,738,270,200	46,087,031,000.00
R207		On 15/01/2020	Spot Bond	7.71000	98.59557		7.72000	98.53222			6,657,098,182,119,000.00	63,436,858,900	18,767,954,400.00
R208		On 31/03/2021	Spot Bond	7.88500	96.74297		7.88500	96.72253			6,441,107,622,526,500.00	16,881,118,900	13,919,472,200.00
R209		On 31/03/2036	Spot Bond	8.90500	77.04261		8.88500	77.17699			9,942,760,385,662,000.00	16,536,820,400	27,681,391,100.00
R210		On 31/03/2028	Spot Bond	1.77000	172.13956		1.77000	172.12112			38,640,500,070,000.00	21,830,791,000	29,312,853,200.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond	0.91000	130.34587	0.91000	130.33495				97,572,005,986,000.00	07,221,984,600	94,851,730,900.00
R212	On 31/01/2022	Spot Bond	1.61000	135.23582	1.61000	135.22194				345,606,550,618,000.00	14,662,453,800	42,113,234,100.00
R213	On 28/02/2031	Spot Bond	8.76000	87.96262	8.74000	88.09604				4,901,769,044,388,000.00	59,562,676,300	96,488,942,000.00
R214	On 28/02/2041	Spot Bond	8.97000	78.10703	8.97000	78.08841				7,100,967,516,162,000.00	91,635,174,600	39,852,460,000.00
R226C	On 15/09/2014	Spot Bond	5.96000	99.49636	5.96000	99.48020				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.76500	96.18757	6.76500	96.17018				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.60500	93.19679	6.60500	93.18034				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.52500	90.32814	6.52500	90.31238				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.53500	87.45664	6.53500	87.44136				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.99500	97.94093	5.99500	97.92518				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.67500	94.57346	6.67500	94.55649				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.54500	91.67459	6.54500	91.65846				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.52500	88.80141	6.52500	88.78583				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.58500	85.87849	6.58500	85.86329				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.10000	81.96958	7.10000	81.95395				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.15000	79.03150	7.15000	79.01633				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.46000	75.43015	7.46000	75.41506				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.44000	72.77879	7.44000	72.76427				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.42000	70.23418	7.42000	70.22020				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.41000	67.75664	7.41000	67.74318				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.68000	64.34906	7.68000	64.33581				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.66000	62.04527	7.66000	62.03253				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.80500	59.18790	7.80500	59.17552				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.77500	57.08587	7.77500	57.07397				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond		7.74500	55.07441		7.74500	55.06298			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.71500	53.14919		7.71500	53.13820			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.67500	51.34985		7.67500	51.33928			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.63500	49.63057		7.63500	49.62041			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.25000	45.09992		8.25000	45.08996			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.21000	43.48582		8.21000	43.47626			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.17000	41.94563		8.17000	41.93645			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.13000	40.47557		8.13000	40.46676			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.09000	39.07209		8.09000	39.06362			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.05000	37.73180		8.05000	37.72367			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.01000	36.45154		8.01000	36.44372			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.97000	35.22830		7.97000	35.22078			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75487			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.86389			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.77440			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.65585			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	15.63879		100.00000	15.60091			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.06075		100.00000	9.03880			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	19.64140		100.00000	19.59382			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.29783			0.00	50,000,000	50,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.28680			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.75632			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	103.22676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.88594			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.51308			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.54784			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.14718			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.54762			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.17916			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.31162			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.71569			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.48301			0.00	1,000,000,000	1,000,000,000.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.54969			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.35779			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	102.62703			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.35044			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.44241			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.39673			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.39673			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.40049			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.56259			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.82143			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	102.44506		12.35000	102.41171			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.54666			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.18766		100.00000	12.91577			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.64623			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.53159			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.39585			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.20588			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.05798			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.70874		100.00000	2.70225			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		14.75337		100.00000	14.71763			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.98212		100.00000	33.89980			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.36896		100.00000	12.33900			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.68930		100.00000	24.62949			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.85722			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.63521			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.18500		106.99072		9.18500	106.96447			19,288,500,000.00	2,100,000	762,100,000.00
RW23	On 10/12/2023	Spot Bond	9.37000		93.02841		9.37000	102.52191			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.89000		87.10682		9.89000	104.47999			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.14306			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.90500		108.37577		7.90500	108.35294			790,500,000,000.00	100,000,000	2,250,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.76457			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.17500		103.30611		9.17500	103.28080			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.47098			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.24243			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.32383			0.00	0	175,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.46842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.46019			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.35500		103.83323		7.35500	103.81285			0.00	0	1,040,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.95500		101.19787		8.95500	101.17365		42,267,600,000,000.00	4,720,000,000	2,360,000,000.00	
SBN27	On 15/09/2015	Spot Bond	8.16500		111.02422		8.16500	111.00009			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.02500		111.17294		8.02500	111.14918			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.95500		111.24742		7.95500	111.22385			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.52500		102.68564		8.52500	102.66235			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.10000		111.09323		8.10000	111.06927			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.06500		111.13042		8.06500	111.10655			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.12390			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.26506			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.85713			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.17500		105.46865		8.17500	105.44569			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.04122			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.02545			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.05027			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.03500		107.20908		9.03500	107.18320			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.96000		103.09720		9.96000	103.06998			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	99.97861			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.24994			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.03528			0.00	0	50,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.24105			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.54500		103.23025		8.54500	103.20678		115,357,500,000.00	13,500,000	1,173,300,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000		12.79076		100.00000	12.76214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS27	On 20/02/2024	Spot Bond		9.66000	102.74584		9.66000	102.71907			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.58593			0.00	1,700,000,000	1,700,000,000.00
SBS29	On 12/06/2019	Spot Bond		9.17000	99.65916		9.17000	99.63475			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.01000	95.99905		9.01000	95.97607			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.17167			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.96000	100.43216		9.96000	100.40549			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.58500	97.03630		9.58500	97.01162			0.00	0	1,200,000.00
SBS9	On 07/07/2016	Spot Bond		7.75500	107.53463		7.75500	107.51239			0.00	0	320,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.21000	128.58472		2.21000	273.68182			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.55500	102.37300		1.55500	128.34337			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	105.76000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.62584			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	15.56200		100.00000	15.52430			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	162.52523		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.18000	112.73705		2.18000	126.44892			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.36957		6.50000	102.35167			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.25295			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.91025			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.96435			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.15500	100.10225		9.15500	100.07777			0.00	0	260,700,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.22884			0.00	300,000,000	300,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.99641			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.02394			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.93380			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	16.61523		100.00000	16.57498			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.26602			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	65.18953		100.00000	64.98600			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16194			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	23.50381		100.00000	23.44687			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	25.99438		100.00000	25.91323			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	25.43609		100.00000	25.31641			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	100.00000	15.87119		100.00000	15.64302			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	100.00000	26.71491		100.00000	100.00000			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	100.00000	55.32502		100.00000	100.00000			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.95500	103.05981		7.95500	103.03760			27,683,400,000,000.00	3,480,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.05500	97.84632		9.05500	98.80637			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.47500	102.81835		8.47500	102.79517			32,544,000,000,000.00	3,840,000,000	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.63480			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.67829			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.93594			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.68998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.28595			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.22500	103.63299	8.22500	103.61017			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.63826			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.89477			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.55584			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.43500	96.71144	9.43500	96.68708			85,858,500,000.00	9,100,000	1,431,500,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.55824			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05387			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.42009			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.49300	89.24642	9.49300	89.22381			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.55500	88.97236	9.55500	88.94968			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.23500	101.79232	7.23500	101.77265			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.98000	93.30645	8.98000	93.28419			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18771			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.30500	103.27123	8.30500	103.24840			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.46000	107.81724	2.46000	108.21484			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.40500	99.73448	8.40500	99.71205			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	102.11741			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.73000	107.01739	9.73000	106.98961			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.38009			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.04993			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.12581			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.97000	79.35644	9.97000	79.33546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.49849			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.58665			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.53089			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93448			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.91809			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.86896			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.80302			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.75374			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.57310			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.55739			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.45842			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	6,000,000,000	3,000,000,000.00
SY1126	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.85223			0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93319			0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.88343			0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.86669			0.00	0	0.00
SY1131	On 20/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.89994			0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.79971			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.74959			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.57871			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.63291			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.05907		0.00000	97.66688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1139	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.52973			0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.51409			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond	100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.16500	110.33092		7.16500	110.30969			4,012,400,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.92000	103.90750		8.92000	103.88272			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	84.92424		100.00000	84.72991			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	30.07709		100.00000	30.00422			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49685			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.17860			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.92909			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.38799			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.89449			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.97119			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.02358			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.77256			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.26499			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.08541			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.30750			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.95500	101.74032		7.95500	101.71876			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.52132			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.53572			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.58611		7.83000	100.56512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.51340			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.53140			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.54243			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.51340			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.53140			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.40839		7.16000	100.51747			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.56666			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56378			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.63267			0.00	215,000,000	107,500,000.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.62336			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.90304			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.87121			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.51267			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.53572			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.65227		8.73000	100.58218			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.51051			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.53140			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.92500		93.26713		8.92500	98.18601			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.50618			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.53140			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.56809			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.56018			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.55731			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.63123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.62838			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.60327			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.85351			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.85635			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.84217			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.54432			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.17919		101.06155	6.16408			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.51051			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.66883			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.57528			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.60399			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.90587			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89723			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.53337			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.54067			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.53337			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.54067			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.54432			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.52899			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.54067			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58078			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.58078			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63906			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.65362			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63542			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.92555			0.00	143,400,000	71,700,000.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.94361			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.93639			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.60500	106.37926		7.60500	106.35756			0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond	9.72000	87.44733		9.72000	87.39468			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.96500	105.92919		7.96500	105.90672		1,015,548,651,000,000.00		27,501,400,000	24,829,500,000.00
TN20	On 17/09/2020	Spot Bond	9.23500	110.08409		9.23500	110.05708		317,825,358,298,000.00		34,415,306,800	13,605,251,400.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.71950		100.00000	0.71725			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.44000	111.18831		9.44000	111.16044		95,910,400,000,000.00		10,160,000,000	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.65000	98.89379		9.65000	98.86805		328,100,000,000,000.00		34,000,000,000	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.63000	96.82320		9.63000	96.79846		248,679,823,500,000.00		25,823,450,000	12,477,832,700.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.72833			0.00	0	1,270,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.94247			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98212			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.98090			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.98045			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.98031			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.97767			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.97242			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.90433			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.71032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.72579			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.59720			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.63992			0.00	2,000,000,000	2,000,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.57259		10.00000	100.37549			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.58321		9.75000	100.36612			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.59529		100.00000	10.36809			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.32388			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.40909			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.45639			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.46585			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.73036			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.31377			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.67685		100.00000	11.62550			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.22424			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.54425			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.34072			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.34051			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.64584			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	104.01880		0.00000	99.88151			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.88983			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.21551			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.40150			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.02330			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.78990			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.92821			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.55933			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	94.85505			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	94.57744			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.46135			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	93.87435			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	93.72817			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.41086			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.52747		100.00000	14.49227			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98227			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	73.56550		100.00000	73.28471			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.51334			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.33041			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.40951			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.39245			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.35947			0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.35067			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.34290			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.29100			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.49699			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.40032			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.33699			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.36465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond		9.28500	111.64461		9.28500	111.61708			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53241			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.89555			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.81501			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.78194			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.11969			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.12342			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.12366			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.86134			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.88586			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.09500	111.53054		7.09500	111.50941		141,900,000,000,000.00	20,000,000,000	10,084,300,000.00	
WS05	On 01/08/2018	Spot Bond		1.40000	238.37043		1.40000	238.34733			0.00	0	4,800,000.00
WSP1	On 28/05/2015	Spot Bond		7.02500	103.39686		7.02500	103.37746			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.62500	105.30423		7.62500	105.28281		63,440,000,000,000.00	8,320,000,000	4,220,000,000.00	
WSP3	On 28/05/2019	Spot Bond		8.01000	105.78244		8.01000	105.75986		400,500,000,000.00	50,000,000	50,000,000.00	
WSP4	On 28/05/2020	Spot Bond		8.34500	104.86754		8.34500	104.84424		83,450,000,000.00	10,000,000	10,000,000.00	
WSP5	On 28/05/2021	Spot Bond		8.42500	104.83562		8.42500	104.81211		42,125,000,000,000.00	5,000,000,000	2,500,000,000.00	
Z014	On 30/06/2015	Spot Bond		6.65500	94.43264		6.65500	94.41584			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.58500	92.65424		6.58500	92.63784			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		6.00500	98.27008		6.00500	98.25420			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.65500	94.41584		6.65500	94.39905			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.40000	68.90770		7.40000	68.89409			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	44.11001		100.00000	44.02633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond							0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1.37e+017</b>	<b>8,427,140,100</b>	<b>40 605 095 200.00</b>
<b>Grand Total:</b>										<b>1.37e+017</b>	<b>8,427,193,147</b>	<b>40 608 846 353.00</b>