



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 07/11/2013

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 27/11/2013	Any day expiry	10.29210	10.29210		10.24630	10.24630		13.15	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,992.10500	1.99210	1,946.30540	1.94631	23.40	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00500	0.00001	0.00540	0.00001	23.40	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	863.25340	0.86325	817.73600	0.81774	15.89	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	1.15340	0.00115	1.43600	0.00144	15.89	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	853.30750	0.85331	807.80740	0.80781	15.82	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	1.20750	0.00121	1.50740	0.00151	15.82	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	843.36430	0.84336	797.88260	0.79788	15.74	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	1.26430	0.00126	1.58260	0.00158	15.74	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	744.11770	0.74412	698.89030	0.69889	14.95	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	2.01770	0.00202	2.59030	0.00259	14.95	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	596.27720	0.59628	551.83140	0.55183	13.77	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	4.17720	0.00418	5.53140	0.00553	13.77	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Call	243.47720	0.24348	214.39480	0.21439	13.08	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Put	51.37720	0.05138	68.09480	0.06809	13.08	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Call	83.11800	0.08312	74.22010	0.07422	13.85	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Put	201.01800	0.20102	237.92010	0.23792	13.85	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	23.95910	0.02396	22.47330	0.02247	16.02	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	481.85910	0.48186	526.17330	0.52617	16.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.31600	10.31600	10.27320	10.27320	13.04	320,580,016.00	31,076	504,609.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,916.00220	2.91600	2,873.20320	2.87320	25.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00220	0.00000	0.00320	0.00000	25.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,316.00720	2.31601	2,273.21090	2.27321	20.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00720	0.00001	0.01090	0.00001	20.88	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,566.13050	1.56613	1,523.39740	1.52340	16.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.13050	0.00013	0.19740	0.00020	16.87	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,416.26560	1.41627	1,373.58750	1.37359	16.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.26560	0.00027	0.38750	0.00039	16.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,388.40310	1.38840	1,345.73920	1.34574	16.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.30310	0.00030	0.43920	0.00044	16.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,338.48390	1.33848	1,295.84990	1.29585	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.38390	0.00038	0.54990	0.00055	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,316.42610	1.31643	1,273.80740	1.27381	15.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.42610	0.00043	0.60740	0.00061	15.79	0.00	0	0.00





















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	14.34	Put	738.12470		0.73812		675.23670	0.67524	738.125	14.37	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	779.62980		0.77963		842.36680	0.84237	779.630	14.38	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	744.12980		0.74413		680.96680	0.68097	744.130	14.38	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	775.66180		0.77566		838.11410	0.83811	775.662	14.40	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	750.16180		0.75016		686.71410	0.68671	750.162	14.40	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.59410			14.59410		14.72190		14.97	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,340.36320		1.34036		1,429.42520	1.42943	1,340.363	13.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	436.26320		0.43626		397.52520	0.39753	436.263	13.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	440.16400		0.44016		401.19040	0.40119	440.164	13.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,334.26400		1.33426		1,423.09040	1.42309	1,334.264	13.72	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,328.18550		1.32819		1,416.77080	1.41677	1,328.185	13.73	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	444.08550		0.44409		404.87080	0.40487	444.086	13.73	0.00	0	0.00
2025	On 07/11/2013	Bond Future			110.11212		110.11212		109.89258	109.89258			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	877.88000		0.87788		1,097.42000	1.09742	877.880		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	887.88000		0.88788		1,107.42000	1.10742	887.880		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	897.88000		0.89788		1,117.42000	1.11742	897.880		0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.26389		110.26389		110.26367	110.26367			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	726.11000		0.72611		726.33000	0.72633	726.110		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	736.11000		0.73611		736.33000	0.73633	736.110		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	746.11000		0.74611		746.33000	0.74633	746.110		0.00	0	0.00
2038	On 07/11/2013	Bond Future			106.05852		106.05852		106.05676	106.05676			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	3,931.48000		3.93148		3,933.24000	3.93324	3,931.480		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	3,941.48000		3.94148		3,943.24000	3.94324	3,941.480		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	3,951.48000		3.95148		3,953.24000	3.95324	3,951.480		0.00	0	0.00
2038	On 06/02/2014	Bond Future			106.24266		106.24266		106.24110	106.24110			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	747.34000		0.74734		748.90000	0.74890	747.340		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	757.34000		0.75734		758.90000	0.75890	757.340		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	767.34000		0.76734		768.90000	0.76890	767.340		0.00	0	0.00
2050	On 07/11/2013	Bond Future			111.06516		111.06516		110.53041	110.53041			0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Call	1,075.16000		1.07516		540.41000	0.54041	1,075.160		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	1,065.16000		1.06516		530.41000	0.53041	1,065.160		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	1,055.16000		1.05516		520.41000	0.52041	1,055.160		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			110.63957		110.63957		110.63771	110.63771			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	649.57000		0.64957		647.71000	0.64771	649.570		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	639.57000		0.63957		637.71000	0.63771	639.570		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	629.57000		0.62957		627.71000	0.62771	629.570		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	257.44370		0.25744	251.64060	0.25164	257.444	12.11	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.87650		9.87650	9.84230	9.84230		12.67	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	129.11370		0.12911	113.42340	0.11342	129.114	12.80	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	192.61370		0.19261	211.12340	0.21112	192.614	12.80	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	125.26720		0.12527	109.94890	0.10995	125.267	12.83	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	198.76720		0.19877	217.64890	0.21765	198.767	12.83	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	121.51490		0.12151	106.56390	0.10656	121.515	12.86	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	205.01490		0.20501	224.26390	0.22426	205.015	12.86	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.99470		9.99470	9.96020	9.96020		12.53	0.00	0	50.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	324.36020		0.32436	305.35310	0.30535	324.360	12.48	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	269.66020		0.26966	285.15310	0.28515	269.660	12.48	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	319.43170		0.31943	300.60280	0.30060	319.432	12.49	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	274.73170		0.27473	290.40280	0.29040	274.732	12.49	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	314.55740		0.31456	296.32510	0.29633	314.557	12.50	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	279.85740		0.27986	296.12510	0.29613	279.857	12.50	0.00	0	0.00	
CF CANDO CADP	On 13/12/2013	Can-Do Future			101.44860		101.44860	-88.08950	-88.08950			0.00	0	2,274.00	
CF CANDO CADR	On 13/12/2013	Can-Do Future			619.49500		619.49500	585.01370	585.01370			0.00	0	696.00	
CF CANDO CADS	On 13/12/2013	Can-Do Future			489.98860		489.98860	449.36340	449.36340			0.00	0	6,000.00	
CF CANDO CADT	On 13/12/2013	Can-Do Future			235.03570		235.03570	300.03670	300.03670			0.00	0	1,600.00	
CF CANDO CAEX	On 13/12/2013	Can-Do Future			18.72770		18.72770	17.07930	17.07930			0.00	0	0.00	
CF CANDO CAFB	On 21/11/2013	Can-Do Future			50.82750		50.82750	48.82000	48.82000			53,702.00	1,100	1,100.00	
CHF / R	On 13/12/2013	Foreign Exchange Future			11.20840		11.20840	11.28980	11.28980		12.67	0.00	0	587.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	457.03480		0.45703	522.89230	0.52289	457.035	12.56	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	38.63480		0.03863	23.09230	0.02309	38.635	12.56	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	448.81340		0.44881	514.22960	0.51423	448.813	12.56	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	40.41340		0.04041	24.42960	0.02443	40.413	12.56	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	440.65440		0.44065	505.62510	0.50563	440.654	12.56	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	42.25440		0.04225	25.82510	0.02583	42.254	12.56	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future			11.37970		11.37970	11.46110	11.46110		13.80	0.00	0	100.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	413.37390		0.41337	457.00980	0.45701	413.374	13.59	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	323.67390		0.32367	285.90980	0.28591	323.674	13.59	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	408.66590		0.40867	451.93550	0.45194	408.666	13.61	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	328.96590		0.32897	290.83550	0.29084	328.966	13.61	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	404.00260		0.40400	446.90960	0.44691	404.003	13.63	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	334.30260		0.33430	295.80960	0.29581	334.303	13.63	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future			1.69290		1.69290	1.68700	1.68700		13.01	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	534.25310		0.05343	495.77410	0.04958	534.253	12.73	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	105.25310		0.01053	125.77410	0.01258	105.253	12.73	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	464.55280		0.04646	429.95900	0.04300	464.553	12.79	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	135.55280		0.01356	159.95900	0.01600	135.553	12.79	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	400.36270		0.04004	369.77540	0.03698	400.363	12.85	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	171.36270		0.01714	199.77540	0.01998	171.363	12.85	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future			1.71120		1.71120	1.70560	1.70560		13.42	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	652.71900		0.06527	628.28910	0.06283	652.719	13.34	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	440.71900		0.04407	472.28910	0.04723	440.719	13.34	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	602.52240		0.06025	579.95010	0.05800	602.522	13.42	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	490.52240		0.04905		523.95010	0.05240	490.522	13.42	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	559.23480		0.05592		538.46020	0.05385	559.235	13.59	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	547.23480		0.05472		582.46020	0.05825	547.235	13.59	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			114.63905		114.63905		111.15695	111.15695			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	4,649.05000		4.64905		1,166.95000	1.16695	4,649.050		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	4,639.05000		4.63905		1,156.95000	1.15695	4,639.050		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	4,629.05000		4.62905		1,146.95000	1.14695	4,629.050		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future			112.63483		112.63483		112.63270	112.63270			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	1,644.83000		1.64483		1,642.70000	1.64270	1,644.830		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	1,634.83000		1.63483		1,632.70000	1.63270	1,634.830		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	1,624.83000		1.62483		1,622.70000	1.62270	1,624.830		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		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
ES23A	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 07/11/2013	Bond Future			9.57500		82.90010		9.61629	82.58949			521,607,429.20	6,292	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	8,864.14000		8.86414		9,174.75000	9.17475	8,864.140		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	8,775.86000		8.77586		9,086.47000	9.08647	8,775.860		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	8,687.71000		8.68771		8,998.32000	8.99832	8,687.710		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.62091		84.52813		9.73593	83.67569			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	608.04000		0.60804		1,460.48000	1.46048	608.040		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	532.51000		0.53251		1,384.95000	1.38495	532.510		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	457.09000		0.45709		1,309.53000	1.30953	457.090		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.73511		81.87617		9.85394	81.01234			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	1,450.04000		1.45004		2,313.87000	2.31387	1,450.040		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	1,374.75000		1.37475		2,238.58000	2.23858	1,374.750		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	1,299.56000		1.29956		2,163.39000	2.16339	1,299.560		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
GOVI	On 07/11/2013	GOVI			433.73100		433.73100		433.43000	433.43000			164,817,780.00	38	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	122,590.00000		12.25900		125,600.00000	12.56000	122,590.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	122,690.00000		12.26900		125,700.00000	12.57000	122,690.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	446.01	Put	122,790.00000		12.27900	125,800.00000		12.58000	122,790.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			441.28700		441.28700	439.13000	439.13000				0.00	0	366.00
GOVI	On 06/02/2014	GOVI	439.99	Call	12,970.00000		1.29700	0.00000	0.00000		12,970.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000	8,600.00000	0.86000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	12,870.00000		1.28700	0.00000	0.00000		12,870.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000	8,700.00000	0.87000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	12,770.00000		1.27700	0.00000	0.00000		12,770.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000	8,800.00000	0.88000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			453.47700		453.47700	451.26100	451.26100				0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	65,130.00000		6.51300	87,290.00000	8.72900		65,130.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	65,230.00000		6.52300	87,390.00000	8.73900		65,230.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	65,330.00000		6.53300	87,490.00000	8.74900		65,330.000		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 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 07/11/2013	Index Future			198.35500		198.35500	198.01700	198.01700				357,039,000.00	180	0.00
IGOV	On 06/02/2014	Index Future			200.83800		200.83800	200.64600	200.64600				0.00	0	1,333.00
IGOV	On 08/05/2014	Index Future			203.54900		203.54900	203.35400	203.35400				0.00	0	7.00
ILBI	On 07/11/2013	Index Future			536.44000		536.44000	536.44000	536.44000				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			543.35000		543.35000	543.66300	543.66300				0.00	0	186.00
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 20/11/2013	Jibar Tradeable Future			5.16000		94.84000	5.15000	94.85000				0.00	0	100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.17000		94.83000	5.16000	94.84000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.19000		94.81000	5.20000	94.80000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.25000		94.75000	5.28000	94.72000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.33000		94.67000	5.36000	94.64000				0.00	0	400.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.41000		94.59000	5.45000	94.55000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.62000		94.38000	5.67000	94.33000				0.00	0	2,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.98000		94.02000	6.03000	93.97000				0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.26000		93.74000	6.30000	93.70000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.55000		93.45000	6.58000	93.42000				0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.81000		93.19000	6.85000	93.15000				0.00	0	2,100.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.07000		92.93000	7.12000	92.88000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.60690		8.60690	8.61900	8.61900			9.25	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	470.49660		0.47050	482.26160	0.48226		470.497		9.82	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	3.59660		0.00360	3.26160	0.00326		3.597		9.82	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	460.69700		0.46070	472.43950	0.47244		460.697		9.73	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	3.79700		0.00380	3.43950	0.00344		3.797		9.73	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	451.07030		0.45107	462.77740	0.46278		451.070		9.72	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	4.17030		0.00417	3.77740	0.00378		4.170		9.72	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.68500		8.68500	8.69490	8.69490			10.57	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	589.54280		0.58954	598.44990	0.59845		589.543		10.79	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	44.54280		0.04454	43.54990	0.04355		44.543		10.79	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	580.99150		0.58099	589.87340	0.58987		580.992		10.77	0	0.00







Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	7.50	Call	1,826.09000		1.82609		1,618.23000	1.61823	1,826.090	12.53	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,590.12000		8.59012		9,179.64000	9.17964	8,590.120	12.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	5,537.40000		5.53740		5,086.19000	5.08619	5,537.400	12.93	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,400.42000		3.40042		3,746.59000	3.74659	3,400.420	12.93	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.33779		117.95262		8.43356	117.14429		13.01	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,069.29000		5.06929		4,676.45000	4.67645	5,069.290	12.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,475.60000		5.47560		5,891.09000	5.89109	5,475.600	12.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	5,110.68000		5.11068		4,715.75000	4.71575	5,110.680	12.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,431.81000		5.43181		5,845.21000	5.84521	5,431.810	12.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	5,152.25000		5.15225		4,755.24000	4.75524	5,152.250	12.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,388.28000		5.38828		5,799.60000	5.79960	5,388.280	12.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	8,005.55000		8.00555		7,487.81000	7.48781	8,005.550	13.21	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,209.94000		3.20994		3,500.53000	3.50053	3,209.940	13.21	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.43870		119.53256		8.53809	118.71324		13.01	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	5,018.56000		5.01856		0.00000	0.00000	5,018.560	12.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,530.30000		7.53030		3,331.06000	3.33106	7,530.300	12.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,482.01000		7.48201		3,245.75000	3.24575	7,482.010	12.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	5,055.58000		5.05558		0.00000	0.00000	5,055.580	12.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	5,092.74000		5.09274		0.00000	0.00000	5,092.740	12.89	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,433.95000		7.43395		3,160.53000	3.16053	7,433.950	12.89	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	9,543.78000		9.54378		5,024.50000	5.02450	9,543.780	13.33	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,699.96000		3.69996		0.00000	0.00000	3,699.960	13.33	1,213,586.88	328	2,010.00
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 07/11/2013	Bond Future			280.86022		280.86022		280.86135	280.86135			0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Call	870.22000		0.87022		871.35000	0.87135	870.220		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	860.22000		0.86022		861.35000	0.86135	860.220		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	850.22000		0.85022		851.35000	0.85135	850.220		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future			278.94346		278.94346		278.94457	278.94457			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	1,046.54000		1.04654		1,045.43000	1.04543	1,046.540		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	1,056.54000		1.05654		1,055.43000	1.05543	1,056.540		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	1,066.54000		1.06654		1,065.43000	1.06543	1,066.540		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 07/11/2013	Bond Future			4.81000		107.63078		4.79374	107.64866		1.20	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	0.00000		0.00000		25.03000	0.02503	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	22.00000		0.02200		29.15000	0.02915	22.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	0.00000		0.00000		30.64000	0.03064	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	11.00000		0.01100		23.76000	0.02376	11.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	0.00000		0.00000		36.96000	0.03696	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	0.00000		0.00000		19.08000	0.01908	0.000		0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.63965		104.65512		4.63798	104.65655		1.00	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	559.25000		0.55925		561.17000	0.56117	559.250		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	47.57000		0.04757		48.06000	0.04806	47.570		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future	5.25	Call	566.32000	0.56632	0.56632	568.24000	0.56824	566.320	1.02	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	46.15000	0.04615	0.04615	46.64000	0.04664	46.150	1.02	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Call	573.56000	0.57356	0.57356	575.47000	0.57547	573.560	1.02	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Put	44.90000	0.04490	0.04490	45.38000	0.04538	44.900	1.02	0.00	0	0.00	
R201	On 08/05/2014	Bond Future			4.32252	106.05485	106.05485	4.32009	106.05633		0.77	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Call	381.25000	0.38125	0.38125	382.82000	0.38282	381.250	0.78	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Put	127.59000	0.12759	0.12759	127.68000	0.12768	127.590	0.78	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Put	125.58000	0.12558	0.12558	125.67000	0.12567	125.580	0.78	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Call	385.30000	0.38530	0.38530	386.87000	0.38687	385.300	0.78	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Call	389.38000	0.38938	0.38938	390.95000	0.39095	389.380	0.78	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Put	123.60000	0.12360	0.12360	123.69000	0.12369	123.600	0.78	0.00	0	0.00	
R201	On 07/08/2014	Bond Future			3.34442	103.13702	103.13702	3.33977	103.13872		0.48	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.29	Call	717.33000	0.71733	0.71733	719.03000	0.71903	717.330	0.50	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.29	Put	10.57000	0.01057	0.01057	10.57000	0.01057	10.570	0.50	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.30	Call	720.74000	0.72074	0.72074	722.44000	0.72244	720.740	0.50	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.30	Put	10.37000	0.01037	0.01037	10.37000	0.01037	10.370	0.50	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.31	Call	724.14000	0.72414	0.72414	725.84000	0.72584	724.140	0.50	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.31	Put	10.17000	0.01017	0.01017	10.17000	0.01017	10.170	0.50	0.00	0	0.00	
R201	On 22/12/2014	Price Contribution			100.00000	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	100.00000			0.00	0	0.00	
R202	On 07/11/2013	Bond Future			209.55103	209.55103	209.55103	208.92717	208.92717			1,535,589,947.84	7,328	0.00	
R202	On 07/11/2013	Bond Future	208.99	Call	561.03000	0.56103	0.56103	0.00000	0.00000	561.030	0.00	0.00	0	0.00	
R202	On 07/11/2013	Bond Future	208.99	Put	0.00000	0.00000	0.00000	62.83000	0.06283	0.000	0.00	0.00	0	0.00	
R202	On 07/11/2013	Bond Future	209.00	Call	551.03000	0.55103	0.55103	0.00000	0.00000	551.030	0.00	0.00	0	0.00	
R202	On 07/11/2013	Bond Future	209.00	Put	0.00000	0.00000	0.00000	72.83000	0.07283	0.000	0.00	0.00	0	0.00	
R202	On 07/11/2013	Bond Future	209.01	Call	541.03000	0.54103	0.54103	0.00000	0.00000	541.030	0.00	0.00	0	0.00	
R202	On 07/11/2013	Bond Future	209.01	Put	0.00000	0.00000	0.00000	82.83000	0.08283	0.000	0.00	0.00	0	0.00	
R202	On 06/02/2014	Bond Future			209.33429	209.33429	209.33429	208.70213	208.70213			0.00	0	43,449.00	
R202	On 06/02/2014	Bond Future	208.99	Call	344.29000	0.34429	0.34429	0.00000	0.00000	344.290	0.00	0.00	0	0.00	
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000	0.00000	0.00000	287.87000	0.28787	0.000	0.00	0.00	0	0.00	
R202	On 06/02/2014	Bond Future	209.00	Call	334.29000	0.33429	0.33429	0.00000	0.00000	334.290	0.00	0.00	0	0.00	
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000	0.00000	0.00000	297.87000	0.29787	0.000	0.00	0.00	0	0.00	
R202	On 06/02/2014	Bond Future	209.01	Call	324.29000	0.32429	0.32429	0.00000	0.00000	324.290	0.00	0.00	0	0.00	
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000	0.00000	0.00000	307.87000	0.30787	0.000	0.00	0.00	0	0.00	
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R203	On 07/11/2013	Bond Future			6.78000	106.20417	106.20417	6.74126	106.33725		4.57	1,736,013,362.82	16,346	0.00	
R203	On 07/11/2013	Bond Future	5.71	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.43	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.71	Put	3,753.03000	3.75303	3.75303	3,619.95000	3.61995	3,753.030	4.43	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.47	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.99	Put	2,755.26000	2.75526	2.75526	2,622.18000	2.62218	2,755.260	4.47	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.47	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.00	Put	2,719.83000	2.71983	2.71983	2,586.75000	2.58675	2,719.830	4.47	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.47	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.01	Put	2,684.42000	2.68442	2.68442	2,551.34000	2.55134	2,684.420	4.47	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	571.00	Call	103,974.65000	103.97465	103.97465	104,107.73000	104.10773	103,974.650	4.76	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.76	0.00	0	0.00	
R203	On 06/02/2014	Bond Future			6.81711	107.87956	107.87956	6.86176	107.73575		4.37	0.00	0	8,517.00	
R203	On 06/02/2014	Bond Future	5.95	Call	126.00000	0.12600	0.12600	112.76000	0.11276	126.000	4.27	0.00	0	16.00	
R203	On 06/02/2014	Bond Future	5.95	Put	2,967.67000	2.96767	2.96767	3,098.24000	3.09824	2,967.670	4.27	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.14	Call	215.85000	0.21585	0.21585	194.90000	0.19490	215.850	4.30	0.00	0	0.00	
R203	On 06/02/2014	Bond Future	6.14	Put	2,426.82000	2.42682	2.42682	2,549.68000	2.54968	2,426.820	4.30	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	
R2037	On 08/05/2014	Bond Future	9.39	Call	2,001.78000		2.00178		899.84000	0.89984	2,001.780		0.00	0	0.00	
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R2037	On 07/08/2014	Bond Future			9.25671		93.16699		9.38417	92.04971			0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.04	Put	1,950.46000		1.95046		3,067.74000	3.06774	1,950.460		0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.05	Put	1,859.02000		1.85902		2,976.30000	2.97630	1,859.020		0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00	
R2037	On 07/08/2014	Bond Future	9.06	Put	1,767.72000		1.76772		2,885.00000	2.88500	1,767.720		0.00	0	0.00	
R204	On 07/11/2013	Bond Future			7.05500		107.12974		7.02114	107.27649		5.83	1,606,946,100.00	15,000	0.00	
R204	On 07/11/2013	Bond Future	6.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		5.69	0	0.00	
R204	On 07/11/2013	Bond Future	6.29	Put	3,378.23000		3.37823		3,231.48000	3.23148	3,378.230		5.69	0	0.00	
R204	On 07/11/2013	Bond Future	6.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		5.69	0	0.00	
R204	On 07/11/2013	Bond Future	6.30	Put	3,333.21000		3.33321		3,186.46000	3.18646	3,333.210		5.69	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		5.69	0	0.00	
R204	On 07/11/2013	Bond Future	6.31	Put	3,288.21000		3.28821		3,141.46000	3.14146	3,288.210		5.69	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Call	0.00000		0.00000		89.87000	0.08987	0.000		5.83	0	0.00	
R204	On 07/11/2013	Bond Future	7.00	Put	238.50000		0.23850		181.62000	0.18162	238.500		5.83	605,790.00	2,540	0.00
R204	On 06/02/2014	Bond Future			7.08403		104.83827		7.12776	104.65729		6.11	0.00	0	28,279.00	
R204	On 06/02/2014	Bond Future	6.39	Call	307.46000		0.30746		280.08000	0.28008	307.460		5.99	0	0.00	
R204	On 06/02/2014	Bond Future	6.39	Put	3,232.17000		3.23217		3,385.77000	3.38577	3,232.170		5.99	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Call	315.30000		0.31530		287.34000	0.28734	315.300		5.99	0	0.00	
R204	On 06/02/2014	Bond Future	6.40	Put	3,197.16000		3.19716		3,350.18000	3.35018	3,197.160		5.99	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Call	323.30000		0.32330		294.75000	0.29475	323.300		5.99	0	0.00	
R204	On 06/02/2014	Bond Future	6.41	Put	3,162.33000		3.16233		3,314.76000	3.31476	3,162.330		5.99	0	0.00	
R204	On 08/05/2014	Bond Future			7.19507		106.24044		7.24168	106.05710		5.86	0.00	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Call	311.39000		0.31139		288.19000	0.28819	311.390		5.66	0	0.00	
R204	On 08/05/2014	Bond Future	6.04	Put	4,984.82000		4.98482		5,144.96000	5.14496	4,984.820		5.66	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Call	317.10000		0.31710		293.54000	0.29354	317.100		5.66	0	0.00	
R204	On 08/05/2014	Bond Future	6.05	Put	4,948.98000		4.94898		5,108.76000	5.10876	4,948.980		5.66	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Call	322.89000		0.32289		298.97000	0.29897	322.890		5.66	0	0.00	
R204	On 08/05/2014	Bond Future	6.06	Put	4,913.23000		4.91323		5,072.65000	5.07265	4,913.230		5.66	0	0.00	
R204	On 07/08/2014	Bond Future			7.29791		103.70315		7.34768	103.51741		5.92	0.00	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Call	2,403.97000		2.40397		2,307.03000	2.30703	2,403.970		5.97	0	0.00	
R204	On 07/08/2014	Bond Future	7.44	Put	1,874.80000		1.87480		1,963.60000	1.96360	1,874.800		5.97	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Call	2,424.37000		2.42437		2,326.92000	2.32692	2,424.370		5.97	0	0.00	
R204	On 07/08/2014	Bond Future	7.45	Put	1,858.09000		1.85809		1,946.38000	1.94638	1,858.090		5.97	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Call	2,444.87000		2.44487		2,346.90000	2.34690	2,444.870		5.97	0	0.00	
R204	On 07/08/2014	Bond Future	7.46	Put	1,841.49000		1.84149		1,929.26000	1.92926	1,841.490		5.97	0	0.00	
R204	On 07/08/2014	Bond Future	7.78	Call	3,152.40000		3.15240		3,038.53000	3.03853	3,152.400		6.05	0	0.00	
R204	On 07/08/2014	Bond Future	7.78	Put	1,370.52000		1.37052		1,442.39000	1.44239	1,370.520		6.05	0	530.00	
R204	On 06/11/2014	Bond Future			7.43224		105.09240		7.48566	104.90405		5.92	0.00	0	0.00	
R204	On 06/11/2014	Bond Future	6.99	Call	1,766.41000		1.76641		0.00000	0.00000	1,766.410		5.87	0	0.00	
R204	On 06/11/2014	Bond Future	6.99	Put	3,342.11000		3.34211		1,764.05000	1.76405	3,342.110		5.87	0	0.00	
R204	On 06/11/2014	Bond Future	7.00	Call	1,781.23000		1.78123		0.00000	0.00000	1,781.230		5.87	0	0.00	
R204	On 06/11/2014	Bond Future	7.00	Put	3,320.98000		3.32098		1,728.10000	1.72810	3,320.980		5.87	0	0.00	
R204	On 06/11/2014	Bond Future	7.01	Call	1,796.13000		1.79613		0.00000	0.00000	1,796.130		5.87	0	0.00	
R204	On 06/11/2014	Bond Future	7.01	Put	3,299.93000		3.29993		1,692.15000	1.69215	3,299.930		5.87	0	0.00	
R204	On 06/11/2014	Bond Future	7.99	Call	3,620.07000		3.62007		1,757.34000	1.75734	3,620.070		6.10	0	0.00	
R204	On 06/11/2014	Bond Future	7.99	Put	1,674.38000		1.67438		0.00000	0.00000	1,674.380		6.10	346,596.66	207	1,270.00
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	











Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/08/2014	Bond Future	8.85	Call	4,717.50000		4.71750		4,345.12000	4.34512	4,717.500	17.33	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,675.32000		5.67532		6,084.45000	6.08445	5,675.320	17.33	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,752.25000		4.75225		4,378.05000	4.37805	4,752.250	17.34	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,634.15000		5.63415		6,041.46000	6.04146	5,634.150	17.34	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.07718		83.87361		9.18587	83.08154		17.40	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	5,003.08000		5.00308		0.00000	0.00000	5,003.080	17.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,770.46000		6.77046		2,559.45000	2.55945	6,770.460	17.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	5,036.10000		5.03610		0.00000	0.00000	5,036.100	17.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,727.87000		6.72787		2,483.84000	2.48384	6,727.870	17.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	5,069.23000		5.06923		0.00000	0.00000	5,069.230	17.34	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,685.48000		6.68548		2,408.32000	2.40832	6,685.480	17.34	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.07000		75.47422		9.11600	75.11420		19.65	43,548,624.94	577	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	0.00000		0.00000		0.00000	0.00000	0.000	19.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,318.02000		11.31802		11,678.04000	11.67804	11,318.020	19.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	0.00000		0.00000		0.00000	0.00000	0.000	19.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	11,218.87000		11.21887		11,578.89000	11.57889	11,218.870	19.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	0.00000		0.00000		0.00000	0.00000	0.000	19.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	11,119.92000		11.11992		11,479.94000	11.47994	11,119.920	19.11	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.10440		76.90685		9.20849	76.10208		20.90	0.00	0	2,927.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,772.39000		2.77239		2,422.58000	2.42258	2,772.390	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,674.11000		3.67411		4,129.07000	4.12907	3,674.110	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,807.75000		2.80775		2,454.81000	2.45481	2,807.750	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,629.91000		3.62991		4,081.74000	4.08174	3,629.910	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,843.36000		2.84336		2,487.28000	2.48728	2,843.360	20.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,586.11000		3.58611		4,034.80000	4.03480	3,586.110	20.80	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.19038		74.65015		9.29757	73.83460		20.88	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,665.34000		3.66534		3,303.68000	3.30368	3,665.340	20.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,231.65000		5.23165		5,685.54000	5.68554	5,231.650	20.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,186.31000		5.18631		5,637.88000	5.63788	5,186.310	20.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,699.48000		3.69948		3,335.50000	3.33550	3,699.480	20.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,733.78000		3.73378		3,367.50000	3.36750	3,733.780	20.76	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,141.26000		5.14126		5,590.53000	5.59053	5,141.260	20.76	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
R248	On 07/11/2013	Bond Future			9.12500		97.82407		9.18103	97.26215			897,829,314.46	9,178	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	14,697.09000		14.69709		15,259.01000	15.25901	14,697.090		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	14,567.76000		14.56776		15,129.68000	15.12968	14,567.760		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	14,438.69000		14.43869		15,000.61000	15.00061	14,438.690		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.15649		99.72695		9.27625	98.54136			0.00	0	10,220.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	669.78000		0.66978		1,855.37000	1.85537	669.780		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	568.51000		0.56851		1,754.10000	1.75410	568.510		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	467.43000		0.46743		1,653.02000	1.65302	467.430		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.24457		96.63816		9.36807	95.43674			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	2,051.75000		2.05175		3,253.17000	3.25317	2,051.750		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	1,949.62000		1.94962		3,151.04000	3.15104	1,949.620		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	1,847.68000		1.84768		3,049.10000	3.04910	1,847.680		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			20,180.00000		20,180.00000		20,226.76000	20,226.76000			0.00	0	0.00
<b>Total for Derivatives :</b>													<b>15,218,923,376.35</b>	<b>265,850</b>	<b>2 122 035.00</b>

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.65009			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.64500		104.41130		6.64500	104.39244			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.87575			0.00	0	100,000,000.00
AA05	On 22/03/2019	Spot Bond			8.21000		105.80950		8.21000	105.78598			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	99.71151			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	99.81056			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.07500		96.70959		9.07500	96.68626			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.99500		102.43906		6.99500	102.41961			0.00	0	480,000,000.00
AB07	On 07/03/2014	Spot Bond			5.29500		102.68688		5.29500	102.67223			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.13870			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.34000		106.00071		8.34000	105.97679			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.86000		135.23823		0.86000	135.22204			0.00	0	10,000,000.00
ABCP13	On 07/12/2023	Spot Bond			2.25000		131.50709		2.25000	266.62445			0.00	0	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	101.45645			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	101.17877			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.51257			0.00	0	1,210,000,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	100.99319			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000		100.00000		0.00000	101.03816			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000		100.00000		0.00000	101.06800			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond			0.00000		100.00000		0.00000	100.23530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond		7.35500	107.01812		7.35500	106.99676			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.07831			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.54500	103.62402		6.54500	103.60558			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.62153			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.80081			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.64909			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.64688			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.70394			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.91719			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.05828			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.02723			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.17353			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.87213			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.35021			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.31000	129.37857		5.31000	129.34780			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.95000	125.35249		2.95000	125.33032			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.81000	116.44123		2.81000	116.42114			0.00	0	50,000,000.00
ABLI05	On 18/02/2018	Spot Bond		4.46000	100.16897		4.46000	100.14735			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.85000	101.52241		5.85000	102.58808			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.74000	115.88891		10.74000	115.85597			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87391			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.04795			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.10592			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.16167			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.11000	111.55431		4.11000	111.53121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN03U	On 12/03/2015	Spot Bond	100.00000	42.91544	100.00000	42.81034				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.99000	163.93279	1.99000	163.90814				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	155.64062	2.76000	155.61403				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.02000	168.38733	2.02000	168.36191				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.20000	165.27947	2.20000	165.25366				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.73625	73.05281	7.73625	73.02624				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.73625	73.05281	7.73625	73.02624				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.22000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.93168				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	91.33000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	90.24000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.71000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	87.03000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	86.60000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.60225				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.49218				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	86.21000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.08500	106.24235	6.08500	106.22495				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.74000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.62000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.79000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.05000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77359				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.88500	113.38843	6.88500	113.36723				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.49610				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	82.57000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	85.34000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.78000		93.09095	2.78000	100.10145				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.77000		98.30018	2.77000	145.21752				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.80000		111.41566	2.80000	191.27214				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	84.30000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.43500		90.77183	9.43500	91.23731				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	92.44000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.60000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	106.14217				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	89.74000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000	0.00000	91.52000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000	0.00000	98.03000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.61000		109.31637	9.61000	110.63681				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.00000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.55500		111.01298	9.55500	111.06216				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.70500		90.29922	8.70500	90.27807				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.94000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	105.08000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN87	On 21/12/2026	Spot Bond		9.65000	109.68865		9.65000	110.32899			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	92.70000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.04000	108.14500		8.04000	108.12145			0.00	0	160,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.59500	102.59976		6.59500	102.58137			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.69000	101.25693		8.69000	101.23340			0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.81000	94.20142		9.81000	94.17650			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.34500	105.72242		7.34500	105.70135			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.56000	129.78823		1.56000	129.77026			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.06000	133.50777		2.06000	270.68211			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.80000	123.95323		0.80000	126.70293			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.00000	124.34777		2.00000	126.82650			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	32.57477		100.00000	32.49586			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.04500	106.11248		11.04500	106.08097			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.78290			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.56432		100.00000	2.55804			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.77689			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.69206			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	15.28453		100.00000	15.24709			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.78891			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	59.70253		11.00000	59.68546			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	9.78210		100.00000	9.75814			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.57584			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.82098			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.09736			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.21453			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.04510			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.08041			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.09595			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.18695			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.18695			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.20071			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.01686			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.20071			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.17317			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	85.65077			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.99700			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.13582			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.88671			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.98161			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.05928			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.09437			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.10848			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.08024			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.91087			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.01687			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.14500	105.41498		9.14500	105.38881			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.93217			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL115		On 31/01/2014	Spot Bond	7.13000	102.91176	7.13000	102.89196			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.20454			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.28287			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.01549			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
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.26479			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	79.05834			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	155.29404			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	155.31626			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.04505			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.87934			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.87934			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.26479			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.42068			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.00970			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.00122			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.14209			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.36591			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.14106			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.74341			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.87983			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.09455			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.47816			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.89359			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.04931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.87837			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.86280			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.02688			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.04722			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91377			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88970			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.93642			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.02405			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97456			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91802			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.93359			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.47143	10.23000	101.44347			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.94898			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.92509			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.29954			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	111.82933			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.87705			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.15000	106.66542	9.15000	106.63935			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01974			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.98940	1.75000	110.09709			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.93217			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.93482			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00066			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.03573			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.96557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.02872			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.99364			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.07078			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.30040			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.04274			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.48492			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.02872			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.99493			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.05486			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.07321			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.92494			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.94617			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.07755			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.06799			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14784			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.00768			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13664			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14085			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14784			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	90.31415			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.09181			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.09181			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	113.96328			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	115.61735			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.93748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.92765			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.85525			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.95433			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.95854			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.00066			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.93889			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.74079			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.73806			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.99406			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.22221			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.91267			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.77267		100.00000	6.75626			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.45372			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.62157			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.73344			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.43729			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.48593			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.55066			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.42096			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.67500	98.03489		7.67500	98.01461			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.55577			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.65413			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.12000	103.31763		8.12000	103.29491			0.00	0	90,000,000.00
AIR02		On 30/04/2023	Spot Bond	9.25000	115.51540		9.25000	115.48671			0.00	0	190,000,000.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	61.24028		100.00000	61.09193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond	6.96500	110.12234		6.96500	110.10152			0.00	0	730,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	58.32830		100.00000	58.18700			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.03758		100.00000	12.01079			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.02000	150.10085		3.02000	150.07407			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.81000	101.43995		4.81000	129.43970			0.00	0	10,000,000.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.96836			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.01027			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.50466			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.50367			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.45370			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.03118			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.81776			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.62000	105.73707		8.62000	105.71256			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.44057			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.28602			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	89.38212		100.00000	89.16726			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.17439			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.91000	109.58661		6.91000	109.56616			0.00	0	1,000,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.84905			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.76782			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.52500	102.84270		6.52500	102.82456			0.00	0	120,000,000.00
BAW8	On 02/10/2017	Spot Bond	8.49000	105.81866		8.49000	105.79449			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.12819			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.75249	104.84217		10.75249	103.58195			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.65600	102.55234		10.65600	102.09923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond	10.71348		102.41869		10.71348	102.01673			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.13365			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.77096		102.42738		10.77096	101.92319			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.80676		101.27927		11.80676	101.25679			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.16207			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.16207			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.16214			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.00249		101.28134		11.00249	101.26000			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.90236		103.59613		10.90236	102.01759			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.65600		102.55234		10.65600	102.09923			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.88753		102.79144		10.88753	102.15326			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.10578		96.11305		10.10578	101.57507			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.09960			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.08731			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.08731			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.02561			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99794			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.37483		101.62454		10.37483	101.43669			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.26500		100.77035		11.26500	100.73993			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.43488			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		69.29336		10.22500	98.15072			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99794			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.99169			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		77.34670		12.22500	101.05254			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.07049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA32	On 31/03/2018	Spot Bond		11.02000	64.24259		11.02000	100.68652			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.03683			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.06489			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.06489			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.84343			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.02336			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.77222			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.07659			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.68418			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99794			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.07659			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.75249	105.07558		13.75249	103.88532			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.09445	102.43043		15.09445	102.40308			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.99615	102.23257		13.99615	101.99432			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.42783			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.42783			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.42783			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.48338			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.38932		100.00000	11.36771			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.74456		100.00000	20.69430			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.87988		100.00000	18.83415			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.65425		100.00000	11.62601			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.65425		100.00000	11.62601			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.09054		100.00000	14.05640			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.20921		100.00000	12.17963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ01U	On 15/04/2014	Spot Bond	100.00000		74.40655	100.00000	74.26347				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.38975				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.16242				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.19080				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		99.18478	100.00000	98.91599				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		93.83033	100.00000	93.58974				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		83.33333	100.00000	83.14351				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000		105.73615	1.96000	172.27336				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.17000		96.57302	8.17000	141.03560				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.17000		97.89893	8.17000	141.35288				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.55500		96.98081	8.55500	96.95850				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.06423				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.62423				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.23208				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.95953				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		80.70175	100.00000	80.52516				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.71000		98.73488	7.71000	98.71425				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.35241				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.38017				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.38869				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.41707				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.44542				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.52443				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		9.06075	100.00000	9.03880				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.20698			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.21829			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.22314			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.22475			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.24411			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.26989			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	8.86510		100.00000	8.84362			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	8.86510		100.00000	8.84362			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96562			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.04951			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.07238			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.09000	103.43316		8.09000	103.41050			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.14098			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26275			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.33777		100.00000	6.32225			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.33777		100.00000	6.32225			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.77000	105.82684		5.77000	105.81049			0.00	0	60,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.91513			0.00	0	10,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.74098			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.26799			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.63285			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.28131			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.51662			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.27907			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.35296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.48730			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.04652			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.94962			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.01696			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.35350		100.00000	14.31873			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.34500	106.53486		6.34500	106.51648			0.00	0	10,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.14000	113.04142		9.14000	113.01352			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.36193			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.64328			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.84000	103.84459		8.84000	103.81978			0.00	0	690,000,000.00
CBL12	On 06/09/2018	Spot Bond		10.93000	103.49073		10.93000	103.46031			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.26154			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.18000	104.62792		11.18000	104.59699			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.85266			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.03000	105.77492		9.03000	105.74953			0.00	0	160,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.11186			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.62000	100.08545		11.62000	100.05473			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.13285			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.47384			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.02054			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.03000	92.97109		10.03000	92.94596			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.00000	120.49032		10.00000	120.45820			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.85000	116.27720		9.85000	116.24666			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.19000	115.45878		9.19000	115.43012			0.00	0	3,200,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.79788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	11.39000	102.80769		11.39000	102.77623			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.93149			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.18483			0.00	0	50,000,000.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.71448			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.82122			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.51524			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.57873			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.70063			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.70396			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.68636			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.29969			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.30841			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.30841			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.93910			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	84.67389		100.00000	84.48530			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	84.67389		100.00000	84.48530			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	84.67389		100.00000	84.48530			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.04512			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	84.67389		100.00000	84.48530			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.37461			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.39972			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.65660		10.11000	103.62883			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.39972			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.64837			0.00	0	0.00
CLN187	On 15/06/2014	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
CLN188		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	106.36942			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	100.60517		2.76000	113.96357			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	106.06081			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	110.92346		3.14000	113.88876			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	101.64364		8.25000	101.62094			0.00	0	0.00
CLN195		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.39972			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.39972			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	118.90730		3.10000	113.49114			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	118.77129		2.40000	113.36348			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.51624			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.42779			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.48840			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.49523			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.94500	102.07495		7.94500	102.05310			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.56093			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.55254			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.39694			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.40315			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	7.99500	102.20886		7.99500	102.18686			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	7.99500	102.20886		7.99500	102.18686			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	106.36824			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	107.81965			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.04500	105.38816		8.04500	105.36546			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.07339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.19483			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.44073			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.44073			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	67.46351		100.17539	67.29802			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.51378			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.94802			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08978			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.39971			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.49852			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.00639		9.35000	101.98106			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.00639		9.35000	101.98106			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.39964			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.40385			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.24910			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.38135			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.98238			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.33304			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.81448			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.81448			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.81448			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.81448			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.81448			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.83699			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.87434			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.87434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.87434			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.87434			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.87434			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.88058			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.95000	104.16652	8.95000	104.14133			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.26567			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.87757			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.93452			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.93452			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.20894			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23585			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.21283			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.44736			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98663			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97960			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.99571			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.48749			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.71546			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.71528			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.99288			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	105.90913			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.20641			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.87842			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.79429			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.95152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11283			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11283			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11283			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11283			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.40941			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32379			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01791			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00544			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91778			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00544			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75534			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.15390			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91798			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91798			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91340			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	116.65972			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.84765			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	116.89993			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	116.17059			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	116.63791			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	113.57423			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	113.65510			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.15308			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.93542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN314	On 14/11/2022	Spot Bond	10.71500	93.24997	10.71500	93.24084				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.23500	94.31595	11.23500	94.74886				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86833				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.16465				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.93707				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.34716				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.23519				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.34049	8.80500	100.26218				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.00768				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.35100				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	110.26191				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.05957				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.08060				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.16185				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.09181				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56658				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56658				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56658				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.21468				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.82504				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.34351				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86833				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.68577				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.70339				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.30111				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.27687			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.36731			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87397			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57059			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.84934			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.59628			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.60561			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.27391			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.46571			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.48448			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.25866			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	100.00000	6.47715	100.00000	6.31507			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	36.99786	7.01000	37.61160			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	143.80221			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	8.55500	96.98081	8.55500	129.33762			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.17000	32.12916	8.17000	141.03560			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.17000	32.52562	8.17000	141.35288			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	86.44489			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	86.32899			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.65313			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.65313			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.08748			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.00839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02398			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02872			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.34716			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.92483			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.49500	110.31397		8.49500	106.73321			0.00	0	130,000,000.00
COJ04	On 05/06/2018	Spot Bond		8.49000	105.82065		8.49000	105.79661			0.00	0	690,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.94000	119.09441		9.94000	119.06285			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.84500	110.18052		7.84500	110.15735			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.53000	107.97108		9.53000	107.94332			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.02500	95.49763		10.02500	95.47197			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.90000	96.07017		10.90000	96.04216			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.90000	93.72699		10.90000	93.69981			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.36909			0.00	0	100,000,000.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.41826			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.29447			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.17840			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.73260			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.33053			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.39000	91.31530		12.39000	94.46633			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.10970		100.00000	10.07779			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.22851			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.76500	98.78010		7.76500	97.81978			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.19283			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.83136			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	98.01169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.99866			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.02861			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.08125			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.72500		125.50328		6.72500	125.48061			0.00	0	750,000,000.00
DV22	On 07/02/2020	Spot Bond	8.12000		108.87625		8.12000	108.85270			8,932,000,000,000.00	1,100,000,000	4,940,000,000.00
DV23	On 27/02/2023	Spot Bond	8.66500		110.46778		8.66500	110.44232			9,531,500,000,000.00	1,100,000,000	10,580,000,000.00
E170	On 01/08/2020	Spot Bond	7.77500		133.27798		7.77500	133.25035			0.00	0	1,900,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.93725			0.00	0	300,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.70498			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.84833			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.94349			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.56847			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.83207		0.10000	132.17585			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.19000		114.29238		2.20000	114.13619			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.25000		101.28894		2.25000	101.27305			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.32000		101.10855		2.32000	101.58764			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.43000		108.56613		9.43000	108.53895			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.28000		109.34425		9.28000	109.31685			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.95000		100.85867		9.95000	100.83163			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.60000		89.31647		10.60000	97.95351			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.86297			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.18571			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.29312			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.95136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC09	On 06/11/2014	Spot Bond	100.00000	43.19093	100.00000	42.86674				6,680,000,000,000,000.00	66,800,000,000	45,000,000,000.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	59.60690	100.00000	59.46092				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	97.61273	100.00000	97.35450				0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000	99.45505	100.00000	99.18478				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000	94.92910	100.00000	94.68939				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	89.80787	100.00000	89.59901				0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	126.41944	3.00000	126.39706				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.90500	107.61676	10.90500	107.58572				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.81733				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.36434				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.69329				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.54000	84.43047	9.54000	97.64384				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.74451				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.85964				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.87184				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.86800				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.85682				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.85366				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.88217				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.87847				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.87853				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.87279				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.87968				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.87490			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.38500		103.84371		6.38500	103.82579			0.00	0	300,000,000.00
ES18	On 20/04/2018	Spot Bond	7.34500		107.67872		7.34500	107.65737		8,366,689,500,000.00	1,139,100,000	17,850,400,000.00	
ES23	On 25/01/2023	Spot Bond	8.32000		113.61908		8.32000	113.59391		10,865,920,000,000.00	1,306,000,000	24,350,000,000.00	
ES26	On 02/04/2026	Spot Bond	8.76500		94.03755		8.76500	94.01538		16,653,500,000,000.00	1,900,000,000	8,690,000,000.00	
ES33	On 15/09/2033	Spot Bond	9.50500		83.43091		9.61500	82.57774		1,005,819,100,000,000.00	05,820,000,000	50,060,000,000.00	
ES42	On 25/04/2042	Spot Bond	9.86000		87.51034		9.86000	87.48721		394,400,000,000,000.00	40,000,000,000	48,500,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.43559			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.45600			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.84929			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.23405			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.95589			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.64813			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.49132		100.00000	10.46590			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.20961		100.00000	10.18488			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.58804			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.65942			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.80202			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.94447			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.84500		103.15563		6.84500	103.13645			0.00	0	980,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.02000		101.23747		9.02000	101.21308			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.99279			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.99272			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.33214			0.00	0	10,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	102.52921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	10.82000		109.23303		10.82000	109.20159			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.50767			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.10000		125.08285		2.10000	125.90274			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.09000		133.18942		2.09000	270.03645			0.00	0	10,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.49000		96.90445		2.49000	103.00859			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.75000		98.53368		2.75000	145.56254			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.69000		113.21447		2.69000	194.36081			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.15500		112.89591		7.15500	112.87399			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.04600		57.95378		8.04600	57.24755			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49600		37.00312		9.49600	36.09701			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.75423		9.73000	34.83423			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	104.39225			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.29103			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	103.68853			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.51004			0.00	2,750,000,000	2,500,000,000.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.22380			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.22380			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.76148			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.18388			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22879			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.46513			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.04519			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.16103			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.35819			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.46148		7.47000	98.00000			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
FRC116		On 20/06/2017	Spot Bond	7.47000	99.83998		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.44231			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14784			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41335			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53178			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08761			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.30751			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69724			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12684			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.37073		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.33799			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.60413			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.20663			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.29052			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.52204			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.40916			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.59023			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.69029			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.51787			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.46911			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.31147			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.28632			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62638			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.60553			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.54849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62916			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.37429			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.42188		100.09221	13.38898			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01048			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.15336			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.22286			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.38375			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.03468			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.07698			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.13269			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	101.14684			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.03525			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.06378			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.43427			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.00181			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.98543			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.04274			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.58227		13.22500	51.56384			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.97540			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.97679			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.49685			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.02732			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.73500	88.13400		3.73500	91.16408			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.07780			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.07780			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.71108			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86833			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.25194			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.13487			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.00768			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.98101			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.11599			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.17164			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.11468			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.30923			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.36452			0.00	0	150,000,000.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.54759			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.42697			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.13686			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.12988			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.41657			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.95335			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.28145			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.34000	119.74041		3.34000	115.06383			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.15244			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.16515			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.32000	109.69286		3.32000	115.22996			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.14000	99.03573		1.14000	120.31231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond		3.34000	106.72510		3.34000	115.06383			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.12000	104.61550		2.12000	121.66570			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.19000	103.60088		2.19000	125.13559			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.31990			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.39998			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.62017			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.65055			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.98857			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.14401			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	105.91843			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.35282			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.29924			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.09602			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.49858			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.09461			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	104.11815			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.76531			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	92.44475			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.93262		100.00000	8.91074			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	10.88613		100.00000	10.85177			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.26000	140.46609		4.26000	140.43624			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.64126			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.40384			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.88055			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.93839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	104.38370			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.79839			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.68539			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.60000		127.91643		2.60000	259.34210			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.10000		133.08351		2.10000	269.82165			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.82000		125.72068		2.82000	254.88885			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		102.84598		2.47000	122.55092			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.26280			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		126.84554		2.00000	122.94857			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.41637			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.66705			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.13236			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.90498			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.96000		91.03006		2.96000	91.01404			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.70876		104.97509	14.67114			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.04999		101.07593	19.00288			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.63156		100.44759	10.60541			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.94059			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.35774		100.76967	17.31495			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	2.52000		100.68476		2.52000	100.66815			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
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.88861			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.58552			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.45000		96.17344		2.45000	103.41700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.22125			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.48000		95.88851		2.48000	103.11051			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.59240			0.00	0	100,000,000.00
FRS90	On 07/12/2023	Spot Bond	2.30000		130.98093		2.30000	336.47589			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.68412			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.05560			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.05215			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.04922			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.44777			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.30521			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.84576			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.63794			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.68500		103.85082		5.68500	103.83473			0.00	0	220,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.14500		104.70694		6.14500	104.68944		6,145,000,000,000.00	1,000,000,000	1,190,000,000.00	
FRX16	On 15/09/2016	Spot Bond	7.05500		103.66064		7.05500	103.64079			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.58000		104.36071		7.58000	104.33927			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.78000		110.83486		7.78000	110.81162			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.41500		102.64338		8.41500	102.62039			0.00	0	50,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.70000		106.58329		8.70000	101.22442			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.44500		91.20370		9.44500	91.18046			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.51000		112.91606		9.51000	112.88740			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.34000		95.41295		10.34000	95.38682			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.54000		77.48079		10.54000	77.45893			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.78914			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.83297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.86839			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.88255			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.91789			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.97445			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.01686			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.20046			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.00532			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.60563			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.84000	102.68388		8.84000	102.65948			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.17563			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.47714			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.86111			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.12380			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.12316			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.12123			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.12507			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.51878			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.67469			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.28693			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.29373			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.30687			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.32317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.34576			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	101.15656			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.81129			0.00	0	90,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.48899			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.17069			0.00	0	60,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.82219			0.00	120,000,000	50,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.10980			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.71288			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.95814			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.38487			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.42689			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.07344			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.12644			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.18221			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.26344			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.14636			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	100.39192			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.53405	102.45752		7.53405	101.49714			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.41182			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.88724		102.46880		7.88724	108.65492			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	100.43738			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.33810		102.48848		8.33810	106.53565			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	100.46860			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.47762			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.55845			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.58022			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.91500		112.15243		7.91500	112.12878			0.00	0	2,930,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000		135.54559		1.87000	274.81515			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.85000		138.75302		1.85000	275.25465			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.51500		100.20857		9.51500	100.18325			0.00	0	120,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.53500		99.99401		9.53500	99.96869			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		36.53208		100.00000	36.36967			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		10.63311		100.00000	10.58584			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		45.67780		100.00000	45.33495			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		22.83890		100.00000	22.66748			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		11.41945		100.00000	11.33374			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.84000		109.89279		1.84000	109.87677			19,752,400,000,000.00	10,735,000,000	54,342,000,000.00
I2038	On 31/01/2038	Spot Bond	2.36000		106.05852		2.36000	106.04157			8,260,000,000,000.00	3,500,000,000	73,058,262,200.00
I2046	On 31/03/2046	Spot Bond	2.44000		103.02061		2.44000	103.00385			0.00	0	23,314,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Spot Bond		2.42000	110.53226		2.42000	110.51442			10,164,000,000,000.00	4,200,000,000	19,300,000,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.95000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.04500	105.85557		7.04500	105.83532			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.26196			0.00	0	10,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.21314			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.05198			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.24260			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.65500	102.08558		6.65500	102.06738			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.54500	105.64825		7.54500	105.62663			0.00	0	100,000,000.00
IBL22	On 15/03/2018	Spot Bond		8.19000	108.04352		8.19000	108.01957			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.58500	101.30574		6.58500	101.28797			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.36028			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.88593			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.11000	111.85428		4.11000	111.83116			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.36500	104.14224		7.36500	104.12177			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.11782			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.12534			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.96000	105.57334		0.96000	126.07933			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.07000	105.88961		2.07000	126.17905			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.37982			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.52244			0.00	0	10,000,000.00
IBL39	On 02/04/2018	Spot Bond		7.86000	104.27684		7.86000	104.25476			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.12321			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.93814			0.00	0	10,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.93503			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond		8.45000	101.29801		8.45000	101.27511			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.00500	94.17092		9.00500	94.14839			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.16323			0.00	0	10,300,000.00
IBL49	On 02/04/2018	Spot Bond		7.94000	86.08405		7.94000	98.58771			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.05500	100.72458		9.05500	102.69562			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18372			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.18970			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.30500	100.31667		7.30500	101.87969			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.23000	100.03842		8.23000	101.78812			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00266		100.00000	0.00266			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.33215			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.34847			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.68000	103.25126		8.68000	98.70365			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.32615		5.00000	100.31254			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.32615		5.00000	100.31254			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.40546		5.00000	101.39185			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.32615		5.00000	100.31254			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.64759		4.00000	100.63658			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.83482			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.75961			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.99191			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.36870		9.20000	108.34193			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.84410			0.00	73,200,000	18,300,000.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.84410			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.85970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.42941	100.00000	8.40877				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.31436				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.09752				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.98352				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.04500		101.22542	9.04500	101.20068				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.24762				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.95365				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.93933				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.24561				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		4.81627	100.00000	4.80124				0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000		92.40506	100.00000	92.17172				0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000		84.88372	100.00000	84.68677				0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.25000		99.89942	5.25000	99.81336				0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.25000		99.79903	5.25000	99.71315				0.00	0	0.00
INA349	On 03/12/2013	Spot Bond	5.25000		99.69885	5.25000	99.61315				0.00	0	0.00
INA350	On 10/12/2013	Spot Bond	5.35000		99.59127	5.35000	99.50412				0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.35000		99.18586	5.35000	99.09942				0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.45000		99.06808	5.45000	98.98023				0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.45000		98.96561	5.45000	98.87794				0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.45000		98.86334	5.45000	98.77586				0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.45000		98.76129	5.45000	98.67398				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.25000		95.01188	5.25000	99.91377				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.20444				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.98509				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.96326				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond		10.75249	103.88228		10.75249	102.95075			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.75249	101.75250		10.75249	101.55733			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.03790			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.63437			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.01565			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.70540		6.50000	100.68770			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.11283			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.72982			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.28339			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.28339			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.10586			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.15887			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.15205			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.94525			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.98755			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.43370			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.46432			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.10300			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.27404			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.80608			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.02074			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.04652			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.02277			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.03899			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING225	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.78409			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.00167			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.40980			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		98.15255		100.00000	97.89627			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.02560			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	100.00000		80.75221		100.00000	100.00000		4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	
IP264U	On 18/11/2013	Spot Bond	100.00000		98.38275		100.00000	98.11828			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		96.30607		100.00000	96.05263			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000		86.49289		100.00000	86.28842			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.42355			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.50361			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.51493			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.52252			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.05500		102.90106		8.05500	102.87874			0.00	0	20,000,000.00
IPL4	On 29/03/2014	Spot Bond	5.99500		102.21987		5.99500	102.20346			0.00	0	480,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.25431			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.44000		105.54935		8.44000	105.52525			0.00	0	870,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.63893			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.60533			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.77182			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.05827			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.22500		107.53328		8.22500	107.50961			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.23614			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.42538			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.16000		97.82763		3.16000	116.56891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond		3.93000	94.37288		3.93000	126.74560			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.83802			0.00	0	10,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.64918			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.61389			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.25497			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.93481			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.84000	89.47462		3.84000	90.23792			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.84000	89.40002		3.84000	96.35950			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.35065			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.93637			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.29488			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.93933			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.52000	108.01248		11.52000	107.97906			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.26678			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.93000	93.37134		3.93000	126.74560			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.23918			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.40194			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.25000	99.97124		5.25000	99.88506			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.25000	99.87072		5.25000	99.78471			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.25000	99.77039		5.25000	99.68456			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.25000	99.67027		5.25000	99.58461			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.35000	99.56220		5.35000	99.47510			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.35000	99.15703		5.35000	99.07064			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.45000	99.03878		5.45000	98.95098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA404	On 23/01/2014	Spot Bond	5.45000	98.93637		5.45000	98.84875			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.45000	98.83416		5.45000	98.74673			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	100.00000	80.93126		100.00000	100.00000		2,750,000,000,000,000.00	27,500,000,000	27,500,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	99.98135			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.23852			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.25922			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.24175			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.65693			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.99606			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.20720			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.21381			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.20633			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.85650			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.58705			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.26582			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.51503			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.51882			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.52641			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.49225			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38908			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.23847			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.97876			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.26543			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.05886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		82.39278	100.00000	82.20721				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		93.50769	100.00000	93.27155				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		64.34544	100.00000	64.14455				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		70.50954	100.00000	70.37577				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.22912				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		38.95915	100.00000	38.86477				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.50357				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		16.41495	100.00000	16.37518				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.53123				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		50.57659	100.00000	50.41868				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.47463				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.22951				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.55000		140.35318	8.55000	140.32072				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.28691				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.02912				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.20241				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.44000		99.44350	8.44000	99.42116				0.00	0	100,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.59000		69.12618	8.59000	97.38889				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.15500		109.11113	9.15500	102.24051				0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.63488				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.29500		103.34450	11.29500	103.31348				0.00	0	980,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.79499				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	100.00000		0.00680	100.00000	0.00657			6,100,000,000,000,000.00	61,000,000,000	28,000,000,000.00	
LRFB1	On 17/11/2025	Spot Bond	100.00000		0.00680	100.00000	0.00657			1,050,000,000,000,000.00	10,500,000,000	5,250,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFC1	On 17/11/2025	Spot Bond	100.00000		0.00680	100.00000	0.00657				350,000,000,000,000.00	3,500,000,000	1,750,000,000.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.16645				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.98573				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.58582				0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.14237				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.46815				0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.88957				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	100.00000		79.69432	100.00000	100.00000				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		70.87379	100.00000	70.73643				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		35.74785	100.00000	35.48044				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.05151				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.51095				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.50720				0.00	0	65,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.60068				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.44624				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.18186				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.90710				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.01234				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.64443				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.09847				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.94883				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.03324				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	100.00000		41.54535	100.00000	100.00000				700,000,000,000,000.00	7,000,000,000	5,100,000,000.00
MBF037	On 11/11/2016	Spot Bond	100.00000		16.96354	100.00000	100.00000				2,140,000,000,000,000.00	21,400,000,000	21,400,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.25422				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP18U	On 28/01/2014	Spot Bond	100.00000		84.01916	100.00000	83.82950				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		98.65952	100.00000	98.39572				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		87.41613	100.00000	87.21236				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		59.89995	100.00000	59.75325				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		44.96943	100.00000	44.86049				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		15.20975	100.00000	15.17250				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		37.13318	100.00000	37.04224				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		66.66670	100.00000	66.66670				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.37000		103.51167	8.37000	103.48836				0.00	0	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.16171				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.98511				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.07339				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.59752				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.60207				0.00	167,000,000	41,750,000.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.62483				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.39289				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	102.51397				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.67500		103.21939	7.67500	103.19804				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.44000		106.97469	8.44000	106.95066				0.00	0	100,000,000.00
MEFSB5	On 05/01/2022	Spot Bond	9.35500		107.18952	9.35500	107.16289				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.28500		107.92938	5.28500	107.91400				0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.87545				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.91083				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.35500		105.35456	9.35500	105.45796				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.09500		103.72971	7.09500	103.70974			144,132,087,000,000.00	20,314,600,000	9,767,300,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.36071			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.60000	104.50791		8.60000	104.48387			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.30089			0.00	200,000,000	50,000,000.00
MQB02	On 31/05/2017	Spot Bond		8.30000	104.37633		8.30000	104.35314			0.00	0	170,000,000.00
MTN02	On 13/07/2014	Spot Bond		5.76500	106.22349		5.76500	106.20708		1,158,396,040,000.00		200,936,000	550,936,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.14500	106.51126		7.14500	106.49093			0.00	0	1,730,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.24500	109.19979		8.24500	109.17581			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.78930		100.89771	5.77516			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.86775		100.61875	5.85346			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	99.95391			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.95267			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.95195			0.00	110,800,000	27,700,000.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.95103			0.00	200,000,000	50,000,000.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.95018			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.94962			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.94497			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.93933			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.30077		100.00000	0.30004			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.30077		100.00000	0.30004			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.87500	96.08327		8.87500	96.06060			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		6.99500	100.43905		6.99500	101.82621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.57241			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.68830			0.00	0	120,000,000.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.52063			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	103.05273			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.70210			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.69739			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.27714			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.74500	108.15267		6.74500	108.13285			0.00	0	730,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.46683			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.29000	116.08033		8.29000	116.05429			0.00	0	60,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.72500	32.74279		10.72500	32.73366			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.29500	103.82088		7.29500	103.80044			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.39758			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.42015			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.44500	101.82175		6.44500	101.80418			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.99518			0.00	470,000,000	110,000,000.00
NBK9A	On 23/03/2016	Spot Bond		7.49500	105.24512		7.49500	105.22373			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.85836			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	101.50904			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.85527			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.68898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.53142				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.34226				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	86.15931				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.26573				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	100.31617				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.34598				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.24369				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.57182				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	82.26782				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.20882				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.07480				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.66828				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.92664				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.95677				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.90019				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.62892				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.86551				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.85737				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.85666				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.99500	105.89578	7.99500	105.87284				0.00	0	100,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.36893				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.54500	103.07205	5.54500	103.05661				0.00	0	170,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.54100				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.69000	119.68530	11.69000	112.14422				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.38448				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.60886				0.00	100,000,000	110,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.11000	161.71202	2.11000	161.68723				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.40500	107.56331	8.40500	107.53926				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.96088				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.37959				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	102.37959				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.03500	109.16931	9.03500	109.14281				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.42099				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.63051				0.00	65,000,000	16,250,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.34577				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.33241				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.38782				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.23500	109.17277	9.23500	110.53958				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.44325				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.38787				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.42105				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.43500	109.17659	9.43500	109.14893				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.53186				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.46541				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.44319				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.86372				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.72873				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.48749				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.49500	102.54130	6.49500	102.52359				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	8.11000	122.38923	8.11000	122.36265				0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.61000	122.82186	8.61000	122.79326				0.00	0	760,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.00500	169.26927	2.00500	169.24379				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.23000	129.81451	9.23000	129.78251				0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.43910				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.42743				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.19902				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.19569				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.00600				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.90641				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.60335				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	102.07201				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.43336	100.00000	18.38870				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	27.30385	100.00000	27.23771				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.27500	105.18502	6.27500	105.16717				0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	8.84362	100.00000	8.82220				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	94.25000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	42.15479	100.00000	42.05268				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.30877				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.95339				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.11918				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.32586				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.17905				0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	100.00000	84.13769	100.00000	0.00000				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.86741				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.34527				0.00	0	2,250,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.91936				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.90268				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.00365				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.95726				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.92239				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.06157				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.00271				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.95877				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.12556				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.05569				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.00119				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.23816				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.24571				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.24910				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.25664				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.28903				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.29655				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.93226				0.00	208,200,000	52,050,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.21808				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.04500		108.15725	6.04500	108.13946				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.16500		95.80800	5.16500	95.79451				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.97000		38.82278	7.97000	38.81449				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.00500		115.01414	6.04500	114.92065			0,587,004,157,500,000.00	63,031,500,000	60,968,000,000.00	
R158	On 15/09/2015	Spot Bond	6.04500		114.93956	6.04500	114.92065				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	5.94500	89.78244	5.94500	89.76791					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.04500	121.32974	6.04500	121.30978					0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.87500	84.83741	5.87500	84.82384					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.06500	123.59461	8.15000	122.80044				1,912,853,806,570,500.00	77,105,245,700	31,092,816,800.00	
R187P	On 21/12/2026	Spot Bond	7.89000	36.26813	7.89000	36.26047					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.81000	33.93392	7.81000	33.92682					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.60000	280.86022	1.60000	280.82101				13,560,000,000,000.00	8,475,000,000	27,581,600,000.00	
R201	On 21/12/2014	Spot Bond	4.79500	107.64728	4.79500	107.63334				504,669,677,127,000.00	05,249,150,600	81,002,983,700.00	
R202	On 07/12/2033	Spot Bond	2.18000	209.55103	2.20000	208.89709				228,703,800,000,000.00	04,910,000,000	58,354,668,900.00	
R2023	On 28/02/2023	Spot Bond	7.74000	101.61060	7.82500	101.03456				2,824,534,980,000,000.00	64,927,000,000	23,437,100,000.00	
R203	On 15/09/2017	Spot Bond	6.70000	106.47922	6.74000	106.32211				3,463,936,850,000,000.00	17,005,500,000	46,843,900,000.00	
R2030	On 31/01/2030	Spot Bond	8.83000	95.44103	8.83000	95.13248				397,614,900,000,000.00	45,030,000,000	74,700,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.09000	96.71233	9.09000	96.68897				1,830,171,510,000,000.00	01,339,000,000	40,076,400,000.00	
R204	On 21/12/2018	Spot Bond	6.98000	107.45513	7.02000	107.26122				4,779,345,082,782,000.00	84,719,925,900	31,653,063,000.00	
R2048	On 28/02/2048	Spot Bond	9.18000	97.27243	9.18000	97.24831				3,710,335,680,000,000.00	04,176,000,000	99,077,000,000.00	
R206	On 15/01/2014	Spot Bond	5.14500	102.82240	5.16500	102.80442					0.00	0	57,371,863,000.00
R207	On 15/01/2020	Spot Bond	7.27500	102.22683	7.35500	101.81565				2,867,703,150,000,000.00	94,186,000,000	21,742,842,300.00	
R208	On 31/03/2021	Spot Bond	7.45500	96.83874	7.53000	96.41047				2,452,521,597,445,500.00	28,976,740,100	78,473,817,200.00	
R209	On 31/03/2036	Spot Bond	8.85500	75.53828	8.96500	74.67720				2,118,700,430,000,000.00	39,266,000,000	56,627,500,000.00	
R210	On 31/03/2028	Spot Bond	2.02000	158.85586	2.03000	158.64085				68,476,909,200,000.00	33,899,460,000	24,989,375,900.00	
R211	On 31/01/2017	Spot Bond	0.26000	128.84806	0.26000	128.83478				2,697,760,000,000.00	10,376,000,000	31,636,400,000.00	
R212	On 31/01/2022	Spot Bond	1.49000	131.67747	1.50000	131.56277				51,396,060,000,000.00	34,494,000,000	79,929,500,000.00	
R213	On 28/02/2031	Spot Bond	8.70500	86.29281	8.80000	85.52980				1,504,197,885,000,000.00	72,797,000,000	02,665,300,000.00	
R214	On 28/02/2041	Spot Bond	9.11500	75.12199	9.11500	75.10349				1,521,913,320,000,000.00	66,968,000,000	60,632,838,800.00	
R225C	On 15/03/2014	Spot Bond	4.65500	98.45556	4.65500	98.44320					0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R226C	On 15/09/2014	Spot Bond	4.76500	96.12255	4.76500	96.11005			0.00		0	0.00	
R227C	On 15/03/2015	Spot Bond	6.10500	92.25903	6.10500	92.24371			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	5.94500	89.78244	5.94500	89.76791			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	5.86500	87.34936	5.86500	87.33542			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	5.87500	84.83741	5.87500	84.82384			0.00		0	0.00	
R324C	On 21/12/2013	Spot Bond	4.83000	99.48657	4.83000	99.47347			0.00		0	0.00	
R325C	On 21/06/2014	Spot Bond	4.85000	97.13514	4.85000	97.12242			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	4.80000	94.88663	4.80000	94.87433			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.01500	90.91822	6.01500	90.90350			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	5.88500	88.49873	5.88500	88.48471			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	5.86500	86.01264	5.86500	85.99905			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	5.92500	83.41102	5.92500	83.39771			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.71500	78.80423	6.71500	78.79001			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	6.76500	76.09303	6.76500	76.07920			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.02500	72.75614	7.02500	72.74241			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.00500	70.35668	7.00500	70.34345			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	6.98500	68.04952	6.98500	68.03675			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	6.97500	65.79190	6.97500	65.77958			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.31500	62.21080	7.31500	62.19859			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.29500	60.09807	7.29500	60.08631			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.45000	57.32755	7.45000	57.31609			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.42000	55.39853	7.42000	55.38750			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.39000	53.54993	7.39000	53.53931			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.36000	51.77801	7.36000	51.76779			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.32000	50.12566	7.32000	50.11582			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R344C	On 21/12/2023	Spot Bond		7.28000	48.54481		7.28000	48.53533			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.09000	43.12056		8.09000	43.11122			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.05000	41.62150		8.05000	41.61253			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.01000	40.19004		8.01000	40.18142			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.97000	38.82278		7.97000	38.81449			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.93000	37.51649		7.93000	37.50852			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.89000	36.26813		7.89000	36.26047			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.85000	35.07485		7.85000	35.06747			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.81000	33.93392		7.81000	33.92682			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.51371			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65314			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.65654			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.67036			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.56394			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.56775		100.00000	12.53730			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.68438		100.00000	3.67545			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.11200			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.03208			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.17369			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.75287			0.00	200,000,000	50,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.12643			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.41231			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.77030			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.96613			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.44046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES12		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.50109			0.00	0	0.00
RES15		On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.59537			0.00	0	0.00
RES18		On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.11167			0.00	0	0.00
RES23		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.29300			0.00	0	0.00
RES24		On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.14611			0.00	0	0.00
RES25		On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.60203			0.00	0	0.00
RES26		On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.50170			0.00	0	0.00
RES27		On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.38296			0.00	0	0.00
RESB01		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.24731			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	102.92469			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20485			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.33485			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.29891			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.29891			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.24551			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.39755			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.63437			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.42553			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	105.75007		12.35000	105.71564			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.36943			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	11.71779		100.00000	11.77289			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.25477			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.85748			0.00	0	0.00
RP023		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.93414			0.00	0	0.00

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	100.55989			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.56989			0.00	134,000,000	33,500,000.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		96.58793		100.00000	96.33508			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.71945			0.00	137,600,000	34,400,000.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.72366		100.00000	1.71944			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.37370		100.00000	9.35099			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		13.81816		100.00000	13.78469			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.89795		100.00000	11.88337			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.70123			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.49049			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.83000		106.71331		8.83000	106.68799			0.00	0	610,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.77586			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.34500		114.34685		7.34500	114.32444			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.55118			0.00	0	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.79000		107.23162		8.79000	107.20643			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.37189			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.11049			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.24108			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.36915			0.00	0	10,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.36212			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.29500		107.82449		7.29500	107.80351			0.00	0	1,220,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.62000		99.95540		8.62000	99.93223			0.00	0	430,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.86000		131.48769		1.86000	131.46651			0.00	0	10,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.50500		112.26178		7.50500	112.23893			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.36500		112.51485		7.36500	112.49237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	7.29500	112.64168		7.29500	112.61938			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.14000	101.66055		8.14000	101.63815			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.44000	112.37918		7.44000	112.35650			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.40500	112.44246		7.40500	112.41988			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.99604			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.87433			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.11790			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.74325			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.79000	104.87602		7.79000	104.85389			0.00	0	170,000,000.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.06352			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.75077			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.89145			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.92481			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.18000	109.32197		9.18000	109.29517			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.80000	101.70019		9.80000	101.67374			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	99.92305			0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.75231			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.69076			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.42502			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.51000	105.70278		8.51000	105.67883			0.00	0	200,000,000.00
SBS3	On 25/05/2026	Spot Bond	8.85000	98.94027		8.85000	98.91699			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.23000	100.69179		9.23000	96.37236			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.22500	113.91322		7.22500	113.89125			0.00	0	70,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.13000	132.76639		2.13000	269.17850			0.00	0	10,000,000.00
SBSI12	On 31/01/2017	Spot Bond	0.96000	105.57334		0.96000	126.07933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.55000			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
SHF01	On 15/12/2016	Spot Bond		100.00000	6.33777		100.00000	6.32225			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	154.82159		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.53000	110.45529		1.53000	123.88721			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.70540		6.50000	100.68770			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.11382			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.78712			0.00	200,000,000	50,000,000.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.22807			0.00	0	200,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.84000	102.95898		8.84000	102.93465			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.89208			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.59247			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.89602			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.80506			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.21943			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.34500	107.94686		7.34500	107.92569			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.62000	109.07497		8.62000	102.36462			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.14000	101.66055		8.14000	101.63815			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.53987			0.00	93,800,000	23,450,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.47190			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.60443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.48318			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.20894			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.84000	107.76175		7.84000	107.73910			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.70665			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.67751			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.47435			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.21000	95.10098		9.21000	95.07746			0.00	0	2,460,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.37091			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.91804			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.32767			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.13800	88.16332		9.13800	88.14167			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.20000	87.86269		9.20000	87.84098			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.04000	106.29089		6.04000	106.27361			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.61500	95.91513		8.61500	95.89315			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04126			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.92000	102.37892		7.92000	102.35696			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.94500	113.27873		6.94500	113.25737			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.59000	101.62486		2.59000	101.99550			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.97000	102.21629		7.97000	103.23621			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.95495			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.93842			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.44576			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.57000	110.29159		9.57000	110.94592			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.20070			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.20540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.98261			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.99334			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.95635			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.89841			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.89836			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.88366			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.84041			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.78191			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.73845			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.59304			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.46192			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.96598			0.00	0	0.00
SY1027	On 20/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.86926			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.86302			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.86414			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.76210			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.50500	111.91820		6.50500	111.89853			0.00	0	300,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.75000	102.87022		8.75000	102.84603			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	65.67745		100.00000	65.53287			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	56.42879		100.00000	56.29209			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	21.19447		100.00000	22.58733			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.37500	101.75025		6.37500	101.73288			0.00	0	150,000,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.39510			0.00	200,000,000	50,000,000.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.11499			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.78446			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.89287			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.20828			0.00	0	0.00
TFS118		On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.52267			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.23045			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.29500	105.90885		7.29500	105.88823			0.00	0	110,000,000.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.06431			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.89346			0.00	0	0.00
TFS97		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.95489			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.42160			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.43442			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	102.47199		7.83000	102.45061			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.41455			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.43058			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.24938			0.00	0	10,000,000.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.41455			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.43058			0.00	0	0.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	77.18026		7.16000	102.12547			0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.46196			0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45940			0.00	0	0.00
TH10C1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.52074			0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.51244			0.00	0	0.00
TH10D1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.76134			0.00	0	0.00
TH10D2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.73303			0.00	0	0.00
TH11A1		On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.41390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.43442			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	97.98612		8.73000	102.58622			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.12016			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.12558			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.49000	101.81674		8.49000	99.22239			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.46325			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.13306			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.51946			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.15076			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.71727			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.20994			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43735			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.13397		101.06155	6.11897			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.41198			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.60313			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.46964			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.49521			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.76385			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.41851			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.42761			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43410			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.42761			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.43410			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.43735			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.42371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.43410			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46980			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.46980			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46980			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.52166			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.53461			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.51842			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77653			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.79260			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.78617			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.78188			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.89500		105.87751		7.89500	105.85499			0.00	0	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.53000		96.84023		7.53000	96.79576			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.68000		109.90028		7.68000	105.25561		30,720,000,000,000.00	4,000,000,000	4,020,000,000.00	
TN20	On 17/09/2020	Spot Bond	8.56000		111.49577		8.56000	111.46996		6,848,000,000,000.00	800,000,000	14,500,000,000.00	
TN23	On 06/11/2023	Spot Bond	8.89500		112.60893		8.89500	112.58187		10,101,162,000,000.00	1,135,600,000	10,521,800,000.00	
TN25	On 19/08/2025	Spot Bond	9.20000		104.29729		9.20000	104.27179		0.00	0	13,960,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.23000		101.83559		9.23000	97.36389		21,524,360,000,000.00	2,332,000,000	8,604,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.80978			0.00	0	10,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.43208			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.11740			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.93176			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.92978			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.92948			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.91927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.89840			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.58662			0.00	200,000,000	50,000,000.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.61042			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.62468			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.33251		10.00000	100.30475			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.32421		9.75000	100.29716			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.32535		100.00000	10.29784			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.71573			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.69280			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.58979			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.95750			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.34590			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.08752			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.32151			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.12581			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.08730			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.86430			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	94.85465			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.45546			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.39845			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.30769			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.28069			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.47185			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.41287			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.38338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC032	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.26541			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	100.00000		83.71560		100.00000	83.52403			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.51983			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.44179			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.31988			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.38480			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.93000		111.42032		8.93000	111.39343			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.74544			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.42600			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.78110			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.08000		105.16874		9.08000	105.14296			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		81.40503		100.00000	81.40502			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		81.49503		100.00000	81.49502			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		81.52502		100.00000	81.52502			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.66042			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.70073			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.04983			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.05164			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.05179			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.74145			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.76434			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	130.90000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.40500		119.75646		6.40500	119.73594			0.00	0	9,650,000,000.00
WS05	On 01/08/2018	Spot Bond	0.74000		241.22326		0.74000	241.19525			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.34500		107.94900		6.34500	107.93067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	7.24500	109.50172		7.24500	109.48054			0.00	0	8,500,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.57500	110.45635		7.57500	110.43404			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.98000	109.22362		7.98000	109.20040			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.07000	109.28088		8.07000	109.25738			0.00	0	1,570,000,000.00
Z009	On 30/11/2013	Spot Bond	4.83000	99.76237		4.83000	99.74921			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.99500	90.80383		5.99500	90.78925			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.82000	98.19752		4.82000	98.18479			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.83000	97.02342		4.83000	97.01084			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.92500	89.32143		5.92500	89.30710			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.81000	95.13668		4.81000	95.12439			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.99500	90.78925		5.99500	90.77468			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	6.96500	66.85424		6.96500	66.84160			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	26.11614		100.00000	26.06659			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	13.82360		100.00000	13.79738			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>76,323,711,670,165,000.00</b>	<b>0,844,358,300</b>	<b>66 148 767 800.00</b>
<b>Grand Total:</b>										<b>76,323,726,889,088,400.00</b>	<b>0,844,624,150</b>	<b>66 150 889 835.00</b>