



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 06/01/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 21/01/2014	Any day expiry	10.67760	10.67760	10.65060	10.65060			14.33	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	581.05140	0.58105	555.83950	0.55584	581.051	14.50	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	3.45140	0.00345	5.23950	0.00524	3.451	14.50	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	307.11170	0.30711	290.10230	0.29010	307.112	14.18	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	29.51170	0.02951	39.50230	0.03950	29.512	14.18	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.68880		10.68880	10.66180	10.66180		14.18	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,388.80330	2.38880	2,361.80450	2.36180	2,388.803	25.40	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00330	0.00000	0.00450	0.00000	0.003	25.40	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	576.57870	0.57658	552.70490	0.55270	576.579	13.75	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	7.77870	0.00778	10.90490	0.01090	7.779	13.75	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	251.55950	0.25156	239.37130	0.23937	251.560	13.96	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	72.75950	0.07276	87.57130	0.08757	72.759	13.96	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	244.88690	0.24489	233.02280	0.23302	244.887	13.98	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	76.08690	0.07609	91.22280	0.09122	76.087	13.98	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	238.31790	0.23832	226.77520	0.22678	238.318	13.99	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	79.51790	0.07952	94.97520	0.09498	79.518	13.99	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.73550		10.73550	10.70150	10.70150		13.99	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.06190	0.00006	0.09570	0.00010	0.062	20.25	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,435.56190	2.43556	2,401.59570	2.40160	2,435.562	20.25	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	753.71110	0.75371	724.82790	0.72483	753.711	13.38	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	18.21110	0.01821	23.32790	0.02333	18.211	13.38	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	145.92680	0.14593	164.67620	0.16468	145.927	13.77	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	311.42680	0.31143	296.17620	0.29618	311.427	13.77	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	305.62970	0.30563	290.58410	0.29058	305.630	13.79	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	150.12970	0.15013	169.08410	0.16908	150.130	13.79	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	299.90630	0.29991	285.06210	0.28506	299.906	13.81	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	154.40630	0.15441	173.56210	0.17356	154.406	13.81	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.73710		10.73710	10.70280	10.70280		14.19	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	282.02090	0.28202	268.20160	0.26820	282.021	13.95	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	174.92090	0.17492	195.40160	0.19540	174.921	13.95	0	0.00
\$ / R	On 28/02/2014	Any day expiry	10.73880		10.73880	10.70400	10.70400		14.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,649.68480	1.64968	1,615.23360	1.61523	1,649.685	16.74	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.88480	0.00088	1.23360	0.00123	0.885	16.74	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,639.71190	1.63971	1,605.27000	1.60527	1,639.712	16.70	0	0.00





















Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	523.91340		0.52391		543.39330	0.54339	523.913	12.88	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	201.71340		0.20171		197.89330	0.19789	201.713	12.88	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			239.22680		239.22680		-226.72590	-226.72590			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			801.18550		801.18550		789.56590	789.56590			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			873.17310		873.17310		860.45880	860.45880			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			151.08980		151.08980		136.61810	136.61810			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			207.00600		207.00600		188.41360	188.41360			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			774.87360		774.87360		763.07570	763.07570			0.00	0	3,101.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.90050		11.90050		11.88600	11.88600		13.75	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	672.27920		0.67228		662.26960	0.66227	672.279	12.89	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	61.77920		0.06178		66.26960	0.06627	61.779	12.89	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	663.62960		0.66363		654.40100	0.65440	663.630	12.85	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	63.12960		0.06313		68.40100	0.06840	63.130	12.85	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	655.69850		0.65570		646.57950	0.64658	655.699	12.86	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	65.19850		0.06520		70.57950	0.07058	65.199	12.86	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.06680		12.06680		12.06080	12.06080		14.89	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	715.13860		0.71514		718.79440	0.71879	715.139	14.05	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	238.33860		0.23834		247.99440	0.24799	238.339	14.05	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	709.10850		0.70911		712.75890	0.71276	709.109	14.06	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	242.30850		0.24231		251.95890	0.25196	242.308	14.06	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	703.11730		0.70312		706.76100	0.70676	703.117	14.08	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	246.31730		0.24632		255.96100	0.25596	246.317	14.08	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.77810		1.77810		1.77160	1.77160		14.76	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	994.49690		0.09945		951.01480	0.09510	994.497	13.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	113.49690		0.01135		135.01480	0.01350	113.497	13.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	916.44590		0.09164		876.47090	0.08765	916.446	13.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	135.44590		0.01354		160.47090	0.01605	135.446	13.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	844.28040		0.08443		805.15590	0.08052	844.280	13.74	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	163.28040		0.01633		189.15590	0.01892	163.280	13.74	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.79820		1.79820		1.79260	1.79260		14.99	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,324.23630		0.13242		1,283.95170	0.12840	1,324.236	14.07	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	242.23630		0.02422		257.95170	0.02580	242.236	14.07	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,251.52260		0.12515		1,212.74280	0.12127	1,251.523	14.06	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	269.52260		0.02695		286.74280	0.02867	269.523	14.06	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,185.03890		0.11850		1,147.63390	0.11476	1,185.039	14.15	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	303.03890		0.03030		321.63390	0.03216	303.039	14.15	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.17601		114.17601		114.17304	114.17304			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,186.01000		3.18601		3,183.04000	3.18304	3,186.010		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	3,176.01000		3.17601		3,173.04000	3.17304	3,176.010		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	3,166.01000		3.16601		3,163.04000	3.16304	3,166.010		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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 06/02/2014	Bond Future			9.78025		83.35092		9.77147	83.41509			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	1,785.25000		1.78525		1,721.08000	1.72108	1,785.250		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	1,709.72000		1.70972		1,645.55000	1.64555	1,709.720		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	1,634.30000		1.63430		1,570.13000	1.57013	1,634.300		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.90225		80.66524		9.89320	80.73009			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	2,660.97000		2.66097		2,596.12000	2.59612	2,660.970		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	9.55	Put	2,585.68000		2.58568		2,520.83000	2.52083	2,585.680		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	2,510.49000		2.51049		2,445.64000	2.44564	2,510.490		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 06/02/2014	GOVI			437.22200		437.22200		437.43600	437.43600			8,744,440.00	2	479.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	27,680.00000		2.76800		25,540.00000	2.55400	27,680.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	27,780.00000		2.77800		25,640.00000	2.56400	27,780.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	27,880.00000		2.78800		25,740.00000	2.57400	27,880.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			448.96400		448.96400		449.19000	449.19000			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	110,260.00000		11.02600		108,000.00000	10.80000	110,260.000		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	460.00	Put	110,360.00000		11.03600		108,100.00000	10.81000	110,360.000		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	110,460.00000		11.04600		108,200.00000	10.82000	110,460.000		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 06/02/2014	Index Future			201.92000		201.92000		201.94100	201.94100			0.00	0	1,333.00
IGOV	On 08/05/2014	Index Future			204.60100		204.60100		204.62100	204.62100			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			546.62900		546.62900		546.62900	546.62900			0.00	0	190.00
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 15/01/2014	Jibar Tradeable Future			5.23000		94.77000		5.23000	94.77000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.26000		94.74000		5.26000	94.74000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.33000		94.67000		5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.40000		94.60000		5.39000	94.61000			0.00	0	0.00





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 07/08/2014	Bond Future	8.29	Call	3,969.97000	3.96997		4,041.79000	4.04179	3,969.970	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,007.21000	4.00721		4,079.28000	4.07928	4,007.210	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,769.92000	5.76992		5,759.10000	5.75910	5,769.920	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,044.65000	4.04465		4,116.98000	4.11698	4,044.650	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,722.26000	5.72226		5,711.70000	5.71170	5,722.260	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,694.28000	6.69428		6,779.10000	6.77910	6,694.280	13.82	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,340.25000	3.34025		3,342.18000	3.34218	3,340.250	13.82	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.60816	118.14046		8.59805	118.22286		12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,860.67000	3.86067		3,921.33000	3.92133	3,860.670	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,764.51000	7.76451		7,742.77000	7.74277	7,764.510	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,893.86000	3.89386		3,954.76000	3.95476	3,893.860	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,712.39000	7.71239		7,690.89000	7.69089	7,712.390	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,927.22000	3.92722		3,988.35000	3.98835	3,927.220	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,660.53000	7.66053		7,639.26000	7.63926	7,660.530	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,109.11000	8.10911		8,188.68000	8.18868	8,109.110	13.29	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,657.39000	3.65739		3,654.56000	3.65456	3,657.390	13.29	0.00	0	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 06/02/2014	Bond Future			277.14529	277.14529		277.14309	277.14309			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	2,844.71000	2.84471		2,846.91000	2.84691	2,844.710		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	2,854.71000	2.85471		2,856.91000	2.85691	2,854.710		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	2,864.71000	2.86471		2,866.91000	2.86691	2,864.710		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 06/02/2014	Bond Future			5.07309	104.28529		5.03342	104.31905		1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	227.08000	0.22708		255.82000	0.25582	227.080	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	85.23000	0.08523		80.21000	0.08021	85.230	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	232.76000	0.23276		261.71000	0.26171	232.760	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	82.42000	0.08242		77.61000	0.07761	82.420	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	238.39000	0.23839		267.56000	0.26756	238.390	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	79.56000	0.07956		74.97000	0.07497	79.560	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.97827	105.65693		4.92212	105.69090		0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	166.65000	0.16665		183.50000	0.18350	166.650	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	310.91000	0.31091		293.79000	0.29379	310.910	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	169.09000	0.16909		186.09000	0.18609	169.090	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	307.29000	0.30729		290.32000	0.29032	307.290	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	171.55000	0.17155		188.70000	0.18870	171.550	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	303.69000	0.30369		286.87000	0.28687	303.690	0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.60587	102.67768		4.50652	102.71370		0.64	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	355.95000	0.35595		382.23000	0.38223	355.950	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	108.53000	0.10853		98.79000	0.09879	108.530	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	358.41000	0.35841		384.78000	0.38478	358.410	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	107.38000	0.10738		97.73000	0.09773	107.380	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	360.88000	0.36088		387.32000	0.38732	360.880	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	106.25000	0.10625		96.67000	0.09667	106.250	0.67	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00





Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 06/02/2014	Bond Future			9.20636		93.55098		9.19732	93.63216			0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,449.97000		1.44997	1,531.15000	1.53115	1,449.970			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,537.40000		1.53740	1,618.58000	1.61858	1,537.400			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,624.69000		1.62469	1,705.87000	1.70587	1,624.690			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.30889		94.78149	9.29959	94.86347				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	535.79000		0.53579	617.77000	0.61777	535.790			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	622.99000		0.62299	704.97000	0.70497	622.990			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	710.05000		0.71005	792.03000	0.79203	710.050			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			9.41228		91.80622	9.40251	91.89073				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	3,311.23000		3.31123	3,226.72000	3.22672	3,311.230			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,219.79000		3.21979	3,135.28000	3.13528	3,219.790			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	9.06	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	3,128.49000		3.12849	3,043.98000	3.04398	3,128.490			0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.30488		103.92821	7.28061	104.02774			6.67	0.00	0	29,549.00
R204	On 06/02/2014	Bond Future	6.39	Call	21.40000		0.02140	31.62000	0.03162	21.400		6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,856.17000		3.85617	3,766.86000	3.76686	3,856.170		6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	22.63000		0.02263	33.29000	0.03329	22.630		6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,814.55000		3.81455	3,725.68000	3.72568	3,814.550		6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	23.93000		0.02393	35.03000	0.03503	23.930		6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,773.02000		3.77302	3,684.59000	3.68459	3,773.020		6.50	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.43649		105.29514	7.41066	105.39577			6.47	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	134.06000		0.13406	149.39000	0.14939	134.060		6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,752.79000		5.75279	5,667.49000	5.66749	5,752.790		6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	137.14000		0.13714	152.73000	0.15273	137.140		6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,714.32000		5.71432	5,629.28000	5.62928	5,714.320		6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	140.29000		0.14029	156.14000	0.15614	140.290		6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,675.93000		5.67593	5,591.15000	5.59115	5,675.930		6.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.57106		102.68885	7.54301	102.79245			6.53	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,296.14000		2.29614	2,256.19000	2.25619	2,296.140		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,811.01000		1.81101	1,874.66000	1.87466	1,811.010		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,828.47000		1.82847	1,892.43000	1.89243	1,828.470		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,276.49000		2.27649	2,236.85000	2.23685	2,276.490		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,846.04000		1.84604	1,910.31000	1.91031	1,846.040		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,256.96000		2.25696	2,217.63000	2.21763	2,256.960		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,463.14000		2.46314	2,536.74000	2.53674	2,463.140		6.60	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,695.56000		1.69556	1,665.56000	1.66556	1,695.560		6.60	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.70795		104.12487	7.67827	104.22849			6.39	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,354.61000		1.35461	1,401.97000	1.40197	1,354.610		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,897.84000		3.89784	3,841.58000	3.84158	3,897.840		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,367.11000		1.36711	1,414.72000	1.41472	1,367.110		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,874.39000		3.87439	3,818.38000	3.81838	3,874.390		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,379.68000		1.37968	1,427.55000	1.42755	1,379.680		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,851.01000		3.85101	3,795.26000	3.79526	3,851.010		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,971.52000		2.97152	3,043.31000	3.04331	2,971.520		6.50	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,993.36000		1.99336	1,961.53000	1.96153	1,993.360		6.50	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204/R157	On 15/01/2020		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014		Bond Future		7.59335	98.91797	7.57927	98.98355		8.56	0.00	0	22,098.00
R207	On 06/02/2014	6.64	Call		30.77000	0.03077	42.46000	0.04246	30.770	8.35	0.00	0	0.00
R207	On 06/02/2014	6.64	Put		4,594.53000	4.59453	4,540.64000	4.54064	4,594.530	8.35	0.00	0	0.00
R207	On 06/02/2014	6.65	Call		32.37000	0.03237	44.50000	0.04450	32.370	8.36	0.00	0	0.00
R207	On 06/02/2014	6.65	Put		4,546.93000	4.54693	4,493.48000	4.49348	4,546.930	8.36	0.00	0	0.00
R207	On 06/02/2014	6.66	Call		34.05000	0.03405	46.63000	0.04663	34.050	8.36	0.00	0	0.00
R207	On 06/02/2014	6.66	Put		4,499.45000	4.49945	4,446.45000	4.44645	4,499.450	8.36	0.00	0	0.00
R207	On 08/05/2014		Bond Future		7.72039	100.21901	7.70558	100.28521		8.26	0.00	0	0.00
R207	On 08/05/2014	6.19	Call		147.71000	0.14771	160.71000	0.16071	147.710	8.04	0.00	0	0.00
R207	On 08/05/2014	6.19	Put		7,286.83000	7.28683	7,233.63000	7.23363	7,286.830	8.04	0.00	0	0.00
R207	On 08/05/2014	6.20	Call		150.97000	0.15097	164.17000	0.16417	150.970	8.04	0.00	0	0.00
R207	On 08/05/2014	6.20	Put		7,241.43000	7.24143	7,188.43000	7.18843	7,241.430	8.04	0.00	0	0.00
R207	On 08/05/2014	6.21	Call		154.29000	0.15429	167.70000	0.16770	154.290	8.04	0.00	0	0.00
R207	On 08/05/2014	6.21	Put		7,196.11000	7.19611	7,143.32000	7.14332	7,196.110	8.04	0.00	0	0.00
R207	On 07/08/2014		Bond Future		7.84965	97.93476	7.83362	98.00341		8.22	0.00	0	0.00
R207	On 07/08/2014	7.69	Call		2,129.43000	2.12943	2,178.88000	2.17888	2,129.430	8.21	0.00	0	0.00
R207	On 07/08/2014	7.69	Put		2,815.75000	2.81575	2,796.55000	2.79655	2,815.750	8.21	0.00	0	0.00
R207	On 07/08/2014	7.70	Put		2,792.38000	2.79238	2,773.38000	2.77338	2,792.380	8.21	0.00	0	0.00
R207	On 07/08/2014	7.70	Call		2,149.22000	2.14922	2,198.87000	2.19887	2,149.220	8.21	0.00	0	0.00
R207	On 07/08/2014	7.71	Call		2,169.11000	2.16911	2,218.97000	2.21897	2,169.110	8.21	0.00	0	0.00
R207	On 07/08/2014	7.71	Put		2,769.13000	2.76913	2,750.34000	2.75034	2,769.130	8.21	0.00	0	0.00
R207	On 06/11/2014		Bond Future		7.97439	99.30433	7.95774	99.37261		8.17	0.00	0	0.00
R207	On 06/11/2014	7.34	Call		1,824.33000	1.82433	1,863.76000	1.86376	1,824.330	8.08	0.00	0	0.00
R207	On 06/11/2014	7.34	Put		4,467.60000	4.46760	4,438.75000	4.43875	4,467.600	8.08	0.00	0	0.00
R207	On 06/11/2014	7.35	Call		1,839.76000	1.83976	1,879.37000	1.87937	1,839.760	8.08	0.00	0	0.00
R207	On 06/11/2014	7.35	Put		4,440.69000	4.44069	4,412.02000	4.41202	4,440.690	8.08	0.00	0	0.00
R207	On 06/11/2014	7.36	Call		1,855.28000	1.85528	1,895.06000	1.89506	1,855.280	8.09	0.00	0	0.00
R207	On 06/11/2014	7.36	Put		4,413.89000	4.41389	4,385.39000	4.38539	4,413.890	8.09	0.00	0	0.00
R207	On 15/01/2020		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014		Bond Future		7.75530	97.04371	7.74631	97.09064		9.39	0.00	0	11,157.00
R208	On 06/02/2014	6.74	Call		18.67000	0.01867	26.35000	0.02635	18.670	9.12	0.00	0	0.00
R208	On 06/02/2014	6.74	Put		5,504.85000	5.50485	5,465.60000	5.46560	5,504.850	9.12	0.00	0	0.00
R208	On 06/02/2014	6.75	Call		19.74000	0.01974	27.74000	0.02774	19.740	9.12	0.00	0	0.00
R208	On 06/02/2014	6.75	Put		5,450.01000	5.45001	5,411.08000	5.41108	5,450.010	9.12	0.00	0	0.00
R208	On 06/02/2014	6.76	Call		20.91000	0.02091	29.25000	0.02925	20.910	9.12	0.00	0	0.00
R208	On 06/02/2014	6.76	Put		5,395.31000	5.39531	5,356.72000	5.35672	5,395.310	9.12	0.00	0	0.00
R208	On 08/05/2014		Bond Future		7.86841	94.92411	7.85903	94.97147		9.57	0.00	0	0.00
R208	On 08/05/2014	6.29	Call		131.38000	0.13138	142.03000	0.14203	131.380	9.31	0.00	0	0.00
R208	On 08/05/2014	6.29	Put		8,528.92000	8.52892	8,492.21000	8.49221	8,528.920	9.31	0.00	0	0.00
R208	On 08/05/2014	6.30	Call		134.47000	0.13447	145.29000	0.14529	134.470	9.31	0.00	0	0.00
R208	On 08/05/2014	6.30	Put		8,476.00000	8.47600	8,439.46000	8.43946	8,476.000	9.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future	6.31	Call	137.62000	0.13762	0.13762	148.62000	0.14862		137.620	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,423.16000	8.42316	8.42316	8,386.80000	8.38680		8,423.160	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.98170	96.20846	96.20846	7.97157	96.25789			9.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,151.96000	3.15196	3.15196	3,143.68000	3.14368		3,151.960	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,211.02000	2.21102	2.21102	2,252.17000	2.25217		2,211.020	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,233.21000	2.23321	2.23321	2,274.52000	2.27452		2,233.210	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,124.78000	3.12478	3.12478	3,116.66000	3.11666		3,124.780	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,255.53000	2.25553	2.25553	2,297.00000	2.29700		2,255.530	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,097.77000	3.09777	3.09777	3,089.81000	3.08981		3,097.770	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,450.70000	3.45070	3.45070	3,498.64000	3.49864		3,450.700	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,009.19000	2.00919	2.00919	2,007.70000	2.00770		2,009.190	9.17	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.09618	94.15709	94.15709	8.08582	94.20590			9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,760.75000	1.76075	1.76075	1,792.22000	1.79222		1,760.750	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,914.74000	4.91474	4.91474	4,897.40000	4.89740		4,914.740	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,777.80000	1.77780	1.77780	1,809.43000	1.80943		1,777.800	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,882.76000	4.88276	4.88276	4,865.58000	4.86558		4,882.760	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,794.96000	1.79496	1.79496	1,826.74000	1.82674		1,794.960	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,850.91000	4.85091	4.85091	4,833.88000	4.83388		4,850.910	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,136.94000	4.13694	4.13694	4,181.68000	4.18168		4,136.940	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,258.49000	2.25849	2.25849	2,254.42000	2.25442		2,258.490	9.16	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.11406	75.23405	75.23405	9.10496	75.30148			19.71	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	357.33000	0.35733	0.35733	420.00000	0.42000		357.330	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,809.24000	4.80924	4.80924	4,804.48000	4.80448		4,809.240	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	369.86000	0.36986	0.36986	433.71000	0.43371		369.860	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,740.64000	4.74064	4.74064	4,737.06000	4.73706		4,740.640	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	382.71000	0.38271	0.38271	447.75000	0.44775		382.710	19.49	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,672.50000	4.67250	4.67250	4,670.11000	4.67011		4,672.500	19.49	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.20780	73.07915	73.07915	9.19845	73.14729			20.22	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	459.57000	0.45957	0.45957	488.20000	0.48820		459.570	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,592.48000	11.59248	11.59248	11,552.97000	11.55297		11,592.480	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	468.43000	0.46843	0.46843	497.42000	0.49742		468.430	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,510.68000	11.51068	11.51068	11,471.53000	11.47153		11,510.680	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	477.42000	0.47742	0.47742	506.76000	0.50676		477.420	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,429.15000	11.42915	11.42915	11,390.35000	11.39035		11,429.150	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,402.56000	1.40256	1.40256	1,457.09000	1.45709		1,402.560	19.86	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,857.64000	6.85764	6.85764	6,844.03000	6.84403		6,857.640	19.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,707.24000	2.70724	2.70724	2,779.32000	2.77932		2,707.240	20.10	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,245.59000	4.24559	4.24559	4,249.53000	4.24953		4,245.590	20.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,523.48000	4.52348	4.52348	4,605.81000	4.60581		4,523.480	20.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,443.78000	2.44378	2.44378	2,457.97000	2.45797		2,443.780	20.37	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,067.98000	5.06798	5.06798	5,151.66000	5.15166		5,067.980	20.45	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,093.17000	2.09317	2.09317	2,108.71000	2.10871		2,093.170	20.45	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,592.05000	5.59205	5.59205	5,676.54000	5.67654		5,592.050	20.52	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,806.92000	1.80692	1.80692	1,823.27000	1.82327		1,806.920	20.52	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,042.80000	6.04280	6.04280	6,127.65000	6.12765		6,042.800	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,593.83000	1.59383	1.59383	1,610.54000	1.61054		1,593.830	20.58	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.29998	74.06800	74.06800	9.29020	74.13813			19.86	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,624.01000	3.62401	3.62401	3,687.78000	3.68778		3,624.010	19.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future	9.04	Put	5,525.28000		5.52528	5,518.92000	5.51892		5,525.280	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,655.35000		3.65535	3,719.33000	3.71933		3,655.350	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,482.04000		5.48204	5,475.89000	5.47589		5,482.040	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,686.83000		3.68683	3,751.01000	3.75101		3,686.830	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,439.06000		5.43906	5,433.11000	5.43311		5,439.060	19.76	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.39133		71.95872	9.38139	72.02887			19.98	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,964.22000		3.96422	4,021.19000	4.02119		3,964.220	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,884.46000		6.88446	6,871.28000	6.87128		6,884.460	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,993.96000		3.99396	4,051.11000	4.05111		3,993.960	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,839.20000		6.83920	6,826.20000	6.82620		6,839.200	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,023.82000		4.02382	4,081.15000	4.08115		4,023.820	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,794.17000		6.79417	6,781.35000	6.78135		6,794.170	19.86	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.51388		161.51388	161.51121	161.51121				0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	23.88000		0.02388	21.21000	0.02121		23.880		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	13.88000		0.01388	11.21000	0.01121		13.880		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	3.88000		0.00388	1.21000	0.00121		3.880		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.05003		129.05003	129.05419	129.05419				0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	60.03000		0.06003	64.19000	0.06419		60.030		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	50.03000		0.05003	54.19000	0.05419		50.030		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	40.03000		0.04003	44.19000	0.04419		40.030		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.27816		131.27816	131.27769	131.27769				0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,711.84000		1.71184	1,712.31000	1.71231		1,711.840		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,721.84000		1.72184	1,722.31000	1.72231		1,721.840		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	1,731.84000		1.73184	1,732.31000	1.73231		1,731.840		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.91160		86.56645	8.90257	86.63523			17.68	0.00	0	21,529.00
R213	On 06/02/2014	Bond Future	8.29	Call	317.62000		0.31762	376.93000	0.37693		317.620		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,251.92000		5.25192	5,242.45000	5.24245		5,251.920		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	329.03000		0.32903	389.53000	0.38953		329.030		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,180.65000		5.18065	5,172.37000	5.17237		5,180.650		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	340.70000		0.34070	402.38000	0.40238		340.700		0.00	0	0.00

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 06/02/2014	Bond Future	8.31	Put	5,109.75000		5.10975		5,102.65000	5.10265	5,109.750	17.48	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.00850		84.16760		8.99921	84.23714		18.35	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	511.51000		0.51151		542.36000	0.54236	511.510	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,736.08000		11.73608		11,697.39000	11.69739	11,736.080	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	520.90000		0.52090		552.11000	0.55211	520.900	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,655.77000		11.65577		11,617.44000	11.61744	11,655.770	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	530.42000		0.53042		561.99000	0.56199	530.420	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,575.71000		11.57571		11,537.74000	11.53774	11,575.710	17.92	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.10523		85.30637		9.09547	85.37814		17.90	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,760.53000		3.76053		3,826.04000	3.82604	3,760.530	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,743.59000		5.74359		5,737.33000	5.73733	5,743.590	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,699.60000		5.69960		5,693.55000	5.69355	5,699.600	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,792.55000		3.79255		3,858.27000	3.85827	3,792.550	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,824.72000		3.82472		3,890.65000	3.89065	3,824.720	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,655.85000		5.65585		5,650.01000	5.65001	5,655.850	17.84	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.20256		82.96089		9.19265	83.03249		17.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,191.16000		4.19116		4,249.91000	4.24991	4,191.160	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,871.26000		6.87126		6,858.41000	6.85841	6,871.260	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,221.98000		4.22198		4,280.91000	4.28091	4,221.980	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,826.47000		6.82647		6,813.80000	6.81380	6,826.470	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,252.92000		4.25292		4,312.03000	4.31203	4,252.920	17.71	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,781.89000		6.78189		6,769.40000	6.76940	6,781.890	17.71	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.21461		76.05522		9.20553	76.12477		21.16	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,132.14000		1.13214		1,241.46000	1.24146	1,132.140	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,885.49000		2.88549		2,925.26000	2.92526	2,885.490	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,160.15000		1.16015		1,270.35000	1.27035	1,160.150	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,833.94000		2.83394		2,874.59000	2.87459	2,833.940	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,188.59000		1.18859		1,299.66000	1.29966	1,188.590	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,782.97000		2.78297		2,824.49000	2.82449	2,782.970	21.04	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.30604		73.77081		9.29671	73.84109		21.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,639.81000		2.63981		2,713.72000	2.71372	2,639.810	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,085.46000		5.08546		5,089.09000	5.08909	5,085.460	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,670.43000		2.67043		2,744.65000	2.74465	2,670.430	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,036.60000		5.03660		5,040.54000	5.04054	5,036.600	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,701.26000		2.70126		2,775.78000	2.77578	2,701.260	21.63	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,988.08000		4.98808		4,992.32000	4.99232	4,988.080	21.63	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 06/02/2014	Bond Future			9.27557		98.54802		9.26145	98.68645			0.00	0	12,135.00
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	1,848.71000		1.84871		1,710.28000	1.71028	1,848.710		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	1,747.44000		1.74744		1,609.01000	1.60901	1,747.440		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	1,646.36000		1.64636		1,507.93000	1.50793	1,646.360		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.36956		95.42241		9.35501	95.56249			0.00	0	1,375.00
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	9.04	Put	3,267.50000		3.26750		3,127.42000	3.12742	3,267.500		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	3,165.37000		3.16537		3,025.29000	3.02529	3,165.370		0.00	0	0.00

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	9.06	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	3,063.43000	3.06343	2,923.35000	2.92335	3,063.430		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,178.26000	21,178.26000	21,115.18000	21,115.18000			0.00	0	0.00

**Total for Derivatives :** **1,122,815,364.49**    **93,539**    **2 219 194.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.14165			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.75000	105.37458	6.75000	105.35525			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.29050			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.42500	106.26727	8.42500	106.24304			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.84469			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.95594			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.29000	97.27974	9.29000	97.25534			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.05000	103.51020	7.05000	103.49038		1,087,110,000,000.00	0.00	154,200,000	478,400,000.00
AB07	On 07/03/2014	Spot Bond			5.55500	107.86429	5.55500	103.48651			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.29065			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.58000	106.69365	8.58000	106.66890			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.84000	136.40743	0.84000	136.39588			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.35000	128.19840	2.35000	261.77595			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	100.84023			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	100.51510			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.90784			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000	0.00000	100.40529			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000	100.00000	0.00000	100.42319			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000	100.00000	0.00000	100.43500			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond			0.00000	100.00000	0.00000	101.21198			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond			7.51000	108.08568	7.51000	108.06367			0.00	0	370,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22303				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.80500	104.51565	6.80500	104.49634				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.80072				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.07274				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.90009				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.98148				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.97966				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.23786				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.34978				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.26606				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.30303				0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.79781				0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	102.28250				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000	136.44278	5.29000	131.36255				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.05000	126.69638	3.05000	126.67800				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.79000	117.85397	2.79000	117.83775				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.44000	101.66239	4.44000	101.64400				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.91000	101.03211	5.91000	103.93892				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.98000	117.26717	10.98000	109.49435				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.84928				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.19915				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.23700				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.24891				0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.09000	110.74011	4.09000	110.72098				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	39.60971	100.00000	39.51163				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000	164.54740	2.09000	164.52786				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN07	On 13/06/2015	Spot Bond		2.76000	154.92642		2.76000	154.90523			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.12000	166.35191		2.12000	166.33203			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.04500	171.01446		2.04500	170.99438			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.97625	73.25897		7.97625	73.25734			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.97625	73.25897		7.97625	73.25734			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.63000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.30864			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.22000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.18000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.67000			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	86.48000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.03467			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.91674			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.06000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.34500	102.62929		6.34500	102.61168			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.75000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.38000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.12000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20635			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.04000	114.36614		7.04000	114.34428			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85405			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	84.35000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.50000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond		2.79000	93.40630		2.79000	101.15949			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.75000	98.96344		2.75000	147.24390			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.64500	112.70869		2.64500	194.87770			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	83.18000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.53000	92.08581		9.53000	92.06212			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	92.30000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.39380			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.84000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	95.91000			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		9.72000	106.21306		9.72000	106.18537			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		9.66500	106.63075		9.66500	106.60310			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.88000	90.67493		8.88000	90.65329			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.85000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.27000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.76000	105.91077		9.76000	105.88304			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.47000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN91		On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.54675			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	8.28000	108.65136		8.28000	108.62701			648,324,000,000.00	78,300,000	86,500,000.00
ABS5		On 01/05/2015	Spot Bond	6.70000	103.54023		6.70000	103.52138			0.00	0	539,500,000.00
ABS6		On 01/06/2020	Spot Bond	8.87000	97.64711		8.87000	97.62384			509,138,000,000.00	57,400,000	72,200,000.00
ABS7		On 11/09/2026	Spot Bond	9.92000	94.91445		9.92000	94.88907			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.40000	106.83930		7.40000	106.81786			740,000,000,000.00	100,000,000	50,000,000.00
ABSI1		On 11/06/2014	Spot Bond	1.54000	131.02900		1.54000	128.49592			0.00	0	0.00
ABSI2		On 07/12/2023	Spot Bond	2.16000	130.14796		2.16000	265.75825			0.00	0	0.00
ABSI3		On 31/01/2017	Spot Bond	0.78000	125.06653		0.78000	127.84541			0.00	0	0.00
ABSI4		On 31/01/2022	Spot Bond	2.06000	125.08894		2.06000	127.58663			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	40.79482		100.00000	40.69380			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.20000	107.71831		11.20000	107.68588			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.23545			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	2.36628		100.00000	2.36042			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.26866			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.73930			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	14.10410		100.00000	14.06918			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.20222			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	60.70085		11.00000	60.68349			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	14.10410		100.00000	14.06918			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.92263			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.40704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.44948			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38809			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.40090			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.40653			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.44107			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.44107			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.46305			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.37787			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.46305			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.41908			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.73302			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.37063			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.23451			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.39327			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.40585			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.41095			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.40073			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.37789			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.32500	103.50678		9.32500	103.64700			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.34724			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.30000	108.56232		7.30000	104.04141			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.28673			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.45796			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.17786			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.36370			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	80.22177			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	161.53909			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	161.59050			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.38805			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.93274			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.93274			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.36370			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.80131			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.37522			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.37215			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.47638			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.73059			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.47625			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.98010			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.08403			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.44833			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.67856			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.26868			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.38961			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.32769			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.32203			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.38159			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.03572			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34056			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33181			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34879			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.38057			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.36260			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34210			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34776			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.10651		10.23000	103.07809			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.35324			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34467			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.48050			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.81596			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.32169			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.36500	102.35056		9.36500	102.32483			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37896			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.11624		1.75000	110.22784			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34724			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.34809			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36633			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37898			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.35367			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.37645			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.36380			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39162			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.57421			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.38151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.77681			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.37645			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.36991			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.39156			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.39821			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.34452			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.35223			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.39983			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.39061			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41939			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.36886			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41535			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41686			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41939			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	90.51050			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.39920			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.39920			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	118.75174			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	119.60597			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.34352			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.33997			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.83611			0.00	1,600,000,000	800,000,000.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.34960			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.35112			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.36633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.34403			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.34352			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.38329			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.29361			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.39955			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.59748			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	9.74462		100.00000	9.72102			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.84952			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.94652			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.01110			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.49702			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.66517			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.88931			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.45029			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.91500	98.73480		7.91500	98.71375			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.92196			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	102.26804			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.34500	103.70134		8.34500	103.67792			401,394,500,000.00	48,100,000	79,800,000.00
AIR02	On 30/04/2023	Spot Bond		9.36000	116.45126		9.36000	116.42200			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	56.40483		100.00000	56.26516			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.12000	111.01577		7.12000	110.99431			0.00	0	2,890,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	67.13898		100.00000	66.97633			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.69797		100.00000	13.66748			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.00000	152.23316		3.00000	152.21135			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.79000	104.94909		4.79000	131.36025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.52690		0.00		0	0.00	
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.48449		0.00		0	0.00	
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.44887		0.00		0	0.00	
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.91685		0.00		0	0.00	
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.30257		0.00		0	0.00	
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.53795		0.00		0	0.00	
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.47460		0.00		0	0.00	
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.31814		0.00		0	0.00	
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.17086		0.00		0	0.00	
BAW11	On 01/10/2018	Spot Bond	8.83500		106.32910	8.83500	106.30385		0.00		0	0.00	
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.84879		0.00		0	0.00	
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.63354		0.00		0	0.00	
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.19229		0.00		0	0.00	
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.62581		0.00		0	0.00	
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	100.64590		0.00		0	0.00	
BAW19	On 05/12/2020	Spot Bond	9.49500		101.22585	9.49500	101.20006		0.00		0	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.00000		110.62755	7.00000	110.60665		0.00		0	0.00	
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.12604		0.00		0	0.00	
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.11402		0.00		0	0.00	
BAW7	On 02/10/2014	Spot Bond	6.78500		103.71553	6.78500	103.69652		0.00		0	0.00	
BAW8	On 02/10/2017	Spot Bond	8.73000		106.45818	8.73000	106.43319		0.00		0	0.00	
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.19307		0.00		0	0.00	
BAYA01	On 31/03/2016	Spot Bond	10.80338		103.72383	10.80338	102.29614		0.00		0	0.00	
BAYA04	On 30/09/2015	Spot Bond	10.68138		101.52671	10.68138	100.98344		0.00		0	0.00	
BAYA05	On 30/09/2015	Spot Bond	10.72904		101.40457	10.72904	100.91672		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.21579			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.78176		101.17983		10.78176	100.83888			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.91628		99.88545		11.91628	99.82623			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.22120			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.22120			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.22127			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.05338		100.17748		11.05338	100.18284			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.96142		102.46088		10.96142	100.86390			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.68138		101.52671		10.68138	100.98344			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.94587		101.42457		10.94587	100.98941			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.17680		95.07375		10.17680	100.50599			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.20936			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.20553			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.20553			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.19397			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99799			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.40038		100.55683		10.40038	100.41519			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.50500		99.16865		11.50500	99.08155			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.47265			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.43000		65.71797		11.43000	96.62267			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99799			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.18901			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		81.24321		12.22500	100.20408			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.20238			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.23000		64.77015		11.23000	96.69421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.19608			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.20133			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.20133			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.85193			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.19355			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.14637			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.20477			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.13086			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99799			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.20477			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.80338	103.68062		13.80338	102.32572			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.18534	100.76151		15.18534	100.74249			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.09379	100.69841		14.09379	100.51921			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.26915			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.26915			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.26915			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.27950			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	12.71548		100.00000	12.69135			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.11174		100.00000	19.06441			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.39383		100.00000	17.35076			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.73693		100.00000	10.71035			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.73962		100.00000	10.71274			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.98147		100.00000	12.94932			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.24821		100.00000	11.22037			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	83.76790		100.00000	83.58658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.86695				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.24876				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.25477				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000	90.79602	100.00000	90.57072				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000	104.11915	2.06000	170.85252				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.28000	96.92907	8.28000	140.69992				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.28000	98.27585	8.28000	141.03564				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.66500	97.41491	8.66500	97.39221				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.37989				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.99643				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	100.59882				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.35703				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	85.98131	100.00000	85.58140				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.92500	99.19017	7.92500	99.16888				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.34251				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.43172				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.46411				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.57207				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.68001				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.98192				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.42940	100.00000	10.40414				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.21018				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.27702			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.30566			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.31521			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42973			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.58237			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	10.20420	100.00000	10.17948				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	10.20420	100.00000	10.17948				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.38767			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.42046			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.42939			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.28000	104.22728	8.28000	104.20392				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.45619			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50368			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.84910	100.00000	5.83462				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.84910	100.00000	5.83462				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.13000	106.57390	6.13000	106.55641				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.26959			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.61030			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.14919			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.50734			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.76025			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.89711			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.74845			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.79124			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.86894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.19150			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.72797			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		39.62537		100.00000	39.52614			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.22372		100.00000	13.19098			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.96188			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.60500		107.39457		6.60500	107.37529			338,176,000,000.00	51,200,000	37,300,000.00
CBL08	On 02/11/2016	Spot Bond	9.38000		114.04527		9.38000	114.01639			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.99202			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.68141			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.08000		104.78954		9.08000	104.76384			207,932,000,000.00	22,900,000	694,800,000.00
CBL12	On 06/09/2018	Spot Bond	11.14500		104.49835		11.14500	104.46705			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.79438			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.39500		105.61957		11.39500	105.58776			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.20614			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.27000		101.81512		9.27000	101.78963			1,292,238,000,000.00	139,400,000	109,700,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.16763			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.83500		101.03037		11.83500	100.99881			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.23573			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.58699			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.14751			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.20500		93.67513		10.20500	93.64937			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.11000		115.32855		10.11000	115.29730			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.96000		111.45845		9.96000	111.42870			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.30000		116.30789		9.30000	116.27869			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.86504			0.00	0	0.00

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		11.63000	104.18686		11.63000	104.15434			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.25044			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.31786			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.80881			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	103.23415			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.76932			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.80946			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.69166			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.67312			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.77105			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.48064			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.17449			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	94.82476		100.00000	94.36667			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	94.82476		100.00000	94.36667			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	94.82476		100.00000	94.36667			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.38812			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	94.82476		100.00000	94.36667			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.67833			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.55710			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.21820		10.11000	100.19090			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.55710			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03488			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
CLN191	On 23/08/2016	Spot Bond		2.76000	115.29196		2.76000	115.27629			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	104.94602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN193		On 29/08/2021	Spot Bond	3.14000	112.26653		3.14000	115.27172			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.96878		8.25000	102.94579			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	100.55710			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.55710			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	120.34602		3.10000	114.86829			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	120.07544		2.40000	114.61222			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.55866			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.91744			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.91623			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.10000	102.96865		8.10000	102.94618			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.91406			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.91541			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.50703			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.51801			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.15000	103.11100		8.15000	103.08836			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.15000	103.11100		8.15000	103.08836			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.90443			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.86049			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.20000	101.94941		8.20000	101.92689			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.39837			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.44238			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.84849			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.84849			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	77.92873		100.17539	77.61787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.60156			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.01312			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.40441			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.80829			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.86436			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.48615		9.35000	103.46045			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.48615		9.35000	103.46045			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.80798			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.81037			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.54032			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.36453			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.39547			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.33721			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.21596			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.21596			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.21596			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.21596			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.21596			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.22181			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.23140			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.23140			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.23140			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.23140			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.23140			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.23301			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	9.16500	104.74676		9.16500	104.72083			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.88985			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.36887			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.36887			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.31999			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45729			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.25533			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36126			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35873			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37024			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.87179			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.98715			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36921			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	104.61363			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58672			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.29138			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.21454			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.34859			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40677			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40677			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40677			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40677			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.11955			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.72419			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26862			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26539			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17505			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26539			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.03619			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.42756			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19682			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19682			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19471			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	122.68923			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.07378			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	122.48837			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	122.25024			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	122.45791			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	120.40735			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.08031			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.25252			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.17929			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.83500	94.19703		10.83500	94.16958			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.35500	95.80825		11.35500	95.77903			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.18518			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.42543			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.14963			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.47869			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.48852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond		8.80500	106.04827		8.80500	101.65597			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.36886			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.49525			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	117.97448			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.38757			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.39516			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.42443			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.39920			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56982			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56982			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56982			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.44963			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.27400			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.29127			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.18518			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.56990			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	106.71647			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.27806			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.43585			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.49832			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.18638			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57841			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.47201			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.35130			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.41031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.42020			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.09687			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.27593			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.18042			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.33376			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.09079			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.38711			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.94774			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.90063			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.53814			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.40628		7.01000	38.01871			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	143.26548			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	8.66500		97.41491		8.66500	130.26334			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.28000		32.06324		8.28000	140.69992			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.28000		32.46404		8.28000	141.03564			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.55534			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.44893			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.96114			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.96114			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.40346			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.37481			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.38050			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.37645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.47869		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.33895		0.00		0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.93760		0.00		0	0.00	
COJ02	On 15/09/2016	Spot Bond	8.65000	111.41165	8.65000	107.94464		0.00		0	0.00	
COJ04	On 05/06/2018	Spot Bond	8.73000	101.82043	8.73000	101.79653		0.00		0	710,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.11500	113.64334	10.11500	113.61253		0.00		0	0.00	
COJ06	On 09/12/2015	Spot Bond	8.00000	105.81360	8.00000	105.79080		0.00		0	0.00	
COJ07	On 23/03/2021	Spot Bond	9.70500	108.66441	9.70500	108.63597		0.00		0	0.00	
COT01	On 03/04/2023	Spot Bond	10.14500	96.31489	10.14500	96.28871		0.00		0	0.00	
COT02	On 03/04/2028	Spot Bond	11.01000	96.95593	11.01000	96.92738		0.00		0	0.00	
COT03	On 05/06/2028	Spot Bond	11.01000	89.81871	11.01000	89.79227		0.00		0	0.00	
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.74759		0.00		0	0.00	
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.78257		0.00		0	0.00	
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.69317		0.00		0	0.00	
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.22008		0.00		0	0.00	
CPL018	On 07/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.65631		0.00		0	0.00	
CPL019	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.24344		0.00		0	0.00	
CPV01	On 30/06/2029	Spot Bond	12.56500	89.69993	12.56500	89.66974		0.00		0	0.00	
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.77039	100.00000	10.74372		0.00		0	0.00	
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.17661		0.00		0	0.00	
DENG44	On 29/09/2017	Spot Bond	8.00500	98.29593	8.00500	98.27463		0.00		0	0.00	
DENG48	On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.05313		0.00		0	0.00	
DENG49	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.21996		0.00		0	0.00	
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.55711		0.00		0	0.00	
DLTC01	On 30/01/2014	Spot Bond	0.00000	100.00000	0.00000	102.81486		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.78042			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.49732			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.06163			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.06840			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.88000		118.91348		6.88000	118.89138			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.32500		109.25020		8.32500	109.22598			1,639,192,500,000.00	196,900,000	4,251,300,000.00
DV23	On 27/02/2023	Spot Bond	8.77500		111.23593		8.77500	111.20997			4,992,097,500,000.00	568,900,000	9,968,500,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.45193			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.47327			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.82588			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.95500		133.81986		7.95500	133.79150			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	104.52953			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		104.34881		0.10000	131.25624			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.18000		115.64710		2.18000	115.63305			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.19000		103.21004		2.19000	103.19748			87,600,000,000.00	40,000,000	40,000,000.00
EL30	On 29/07/2030	Spot Bond	2.27000		103.39918		2.27000	103.38648			45,400,000,000.00	20,000,000	20,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.60500		109.28860		9.60500	109.26074			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.45500		110.00552		9.45500	109.97745			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.06000		101.74052		10.06000	101.71294			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.66500		90.36981		10.66500	94.37952			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.90765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.21905			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.42953			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.00076			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.78177			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	74.68880		100.00000	74.38017			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	98.38274		100.00000	103.56875			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	90.22167		100.00000	90.01088			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.92783		3.00000	127.90943			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.06000	102.75184		11.06000	102.72128			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.54874			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.61485			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.98004			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.75500	85.03110		9.75500	98.38428			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.03716			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.77564			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.07852			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.98840			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.95895			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.09931			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.06209			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.91209			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.93990			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.88321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.92453			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.87494			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.90938			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.53000		104.66380		6.53000	104.64533		43,098,000,000,000.00	6,600,000,000	3,500,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.55000		108.15433		7.55000	108.13232		153,017,360,000,000.00	20,267,200,000	27,744,400,000.00	
ES23	On 25/01/2023	Spot Bond	8.44000		114.28849		8.44000	114.26281		1,688,000,000,000.00	200,000,000	24,132,900,000.00	
ES26	On 02/04/2026	Spot Bond	8.87500		94.55852		8.87500	94.53596		4,500,512,500,000.00	507,100,000	8,774,500,000.00	
ES33	On 15/09/2033	Spot Bond	9.73500		82.96053		9.72500	83.01241		2,537,914,500,000.00	260,700,000	47,075,600,000.00	
ES42	On 25/04/2042	Spot Bond	9.92000		88.36034		9.92000	88.33685		0.00	0	11,400,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.82872		0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.84308		0.00	0	0.00	
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.22486		0.00	0	0.00	
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.68255		0.00	0	0.00	
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.87992		0.00	0	0.00	
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.98547		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000		12.07607		100.00000	12.04682		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000		11.75181		100.00000	11.72334		0.00	0	0.00	
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.39830		0.00	0	0.00	
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.41592		0.00	0	0.00	
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.45113		0.00	0	0.00	
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.48625		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	7.00000		104.17125		7.00000	104.15147		0.00	0	840,000,000.00	
FRB05	On 21/12/2018	Spot Bond	9.23500		97.56751		9.23500	97.54331		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.47602		0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.47595		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.47140			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.77258			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	11.03500	104.21654		11.03500	104.18578			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	98.81848			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.16000	125.84859		2.16000	126.67766			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.19000	129.83778		2.19000	265.12465			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.50000	97.82286		2.50000	104.05004			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.73000	99.19548		2.73000	147.58925			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.53500	114.54678		2.53500	198.05644			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.31000	113.91738		7.31000	113.89479			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.00900	58.80946		8.00900	58.11180			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.49100	37.55892		9.49100	36.65096			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.72000	36.32180		9.72000	35.37969			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.96675			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.31345			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.88143			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.68757			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.27541			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.27541			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.91456			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.25282			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45474			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.58260			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38819			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.99439			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.40118		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.40118		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.57370			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41939			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39768			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.22437			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41182			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.32230		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.44055			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.55236			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.53487			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.38448		100.09221	12.35379			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36987			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.38770			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.45241			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.51071			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.16835			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.41018			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.41985			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	100.42501			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.38455			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.38909			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.52237			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.47100			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.45414			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.38151			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.40962		13.22500	54.38996			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.35721			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.35772			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.55187			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.37594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond		3.74500	89.19558		3.74500	92.26533			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.39415			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.39415			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.99820			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.18518			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.58124			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.92964			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.36886			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.35923			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.47474			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.42796			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.08431			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.45771			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.60659			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.49732			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.38505			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.68045			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.29842			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.42619			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.66956			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.42133			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.41884			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.76257			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.35491			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.45179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond		3.40000	119.90426		3.40000	116.00193			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.42700			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.43160			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	109.82332		3.38000	116.16571			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.22793		1.12000	121.40961			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.40000	106.85058		3.40000	116.00193			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	105.02401		2.10000	123.01602			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	104.01109		2.17000	126.53590			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.65215			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	96.11438			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.64301			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.65485			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.36760			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.42397			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	104.63960			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.49957			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.48018			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.40072			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.59564			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.40021			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.58977			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.91472			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	90.28003			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.74668		100.00000	8.72502			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	14.78442		100.00000	14.74781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond		4.24000	142.45754		4.24000	142.43226			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.53528			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.71028			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.80959			0.00	1,600,000,000	800,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.19392			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.67736			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.14356			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.31814			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.70000	124.69813		2.70000	254.62612			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.20000	129.73458		2.20000	264.91384			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.92000	122.55679		2.92000	250.25214			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.80467		2.53000	123.37836			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.35377			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	127.60160		2.06000	123.68546			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.56784			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01796			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.23702			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	93.23159		2.90000	93.21855			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.34061		104.97509	15.30094			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.36971		101.07593	19.32129			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.77847		100.44759	11.74920			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.41708			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.81986		100.76967	17.77543			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		2.36500	105.14686		2.36500	105.13360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.12529			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.46000		96.44931		2.46000	104.45601			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.28478			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.49000		96.16809		2.49000	104.15136			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.87717			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		127.69119		2.40000	330.35744			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.22456			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.21011			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.13552			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.07726			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.80757			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.71326			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.20694			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.98175			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.88500		104.66140		5.88500	104.64463			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.22000		105.64146		6.22000	105.62359			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.22000		104.41709		7.22000	104.39663			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.79000		104.93912		7.79000	104.91697			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.99500		111.38132		7.99500	111.35733			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.61500		103.08745		8.61500	103.06344			785,688,000,000.00	91,200,000	121,600,000.00
FRX20	On 01/10/2020	Spot Bond	8.89500		101.65803		8.89500	101.63373			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.55500		91.94629		9.55500	91.92258			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.70000		107.84470		9.70000	107.81665			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.55500		95.34127		10.55500	95.31463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond		10.59500	78.36509		10.59500	78.34287			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.29525			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.31114			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.32402			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.32916			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.34197			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.36249			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.37787			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.44442			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.32511			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.96423			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.08000	103.43784		9.08000	103.41261			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	101.02449			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.41175			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.97445			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.70798			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.97079			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.97077			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.97071			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.97084			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	99.96951			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	99.95971			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.27400			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.30462			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.36381			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.43725			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.53921			0.00	0	0.00
GRH1YU		On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01		On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.56211			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.80005			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.87934			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.50071			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.79186			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.52023			0.00	0	0.00
GRX01U		On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.19033			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.31710			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.70690			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.79521			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.48295			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.17548			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.24608			0.00	0	0.00
HILC08		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.11231			0.00	0	0.00
HILC09		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.99522			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.47495			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.68615		103.45044		7.68615	102.41447			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.55056			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.03921		103.51935		8.03921	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	101.64775			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.48990		103.61265		8.48990	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	101.76653			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	99.83532			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.86154			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.85579			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.09500		112.57848		8.09500	112.55420			818,404,500,000.00	101,100,000	2,970,500,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		132.13318		1.97000	269.81339			0.00	0	8,869,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000		135.23094		1.95000	270.24456			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.67000		100.34030		9.67000	100.31455			305,572,000,000.00	31,600,000	1,222,500,000.00
HWAY35	On 31/07/2035	Spot Bond	9.64000		100.54627		9.64000	100.52055			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		33.92539		100.00000	33.84138			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		8.80557		100.00000	8.78377			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		54.05090		100.00000	67.39995			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		25.70691		100.00000	32.05579			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		14.25005		100.00000	17.76941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.69747	100.00000	9.67398				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000		110.88672	1.85000	110.87434				174,122,000,000,000.00	94,120,000,000	64,243,272,700.00
I2038	On 31/01/2038	Spot Bond	2.30000		108.39099	2.30000	108.37759				35,075,000,000,000.00	15,250,000,000	21,744,869,300.00
I2046	On 31/03/2046	Spot Bond	2.42500		104.50013	2.42500	104.48678				209,520,000,000,000.00	86,400,000,000	43,687,470,600.00
I2050	On 31/12/2050	Spot Bond	2.33000		112.82548	2.33000	112.81132				74,932,800,000,000.00	32,160,000,000	17,500,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	92.10000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.20000		106.86025	7.20000	106.83938				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.50143				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.55327				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.53554				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.82500		107.44411	6.82500	103.10260				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.70000		106.59573	7.70000	106.57347				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.43000		108.57840	8.43000	108.55364				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.75500		106.45054	6.75500	102.28033				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.35612				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.88417				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		113.38912	4.09000	113.36969				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.52000		104.97008	7.52000	104.94903				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.09560				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.16646				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000		105.79464	0.94000	127.24807				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.13000		105.77923	2.13000	126.94956				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.71443				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.82810				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.10000		104.70354	8.10000	104.68070				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.52627			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.25010			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.93573			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.66500		97.77920		8.66500	97.75641			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.18500		91.09080		9.18500	91.06857			562,044,809,260.00	61,191,596	77,991,596.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.76066			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.18000		99.00688		8.18000	98.98508			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.23500		103.31749		9.23500	103.26578			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.15490			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.19261			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.46000		102.70331		7.46000	102.68287			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.44500		102.31492		8.44500	102.29192			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00303		100.00000	0.00303			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.29631			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.36035			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.85500		99.20327		8.85500	99.17966			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.11874		5.00000	101.10502			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.11874		5.00000	101.10502			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.19783		5.00000	102.18411			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.11874		5.00000	101.10502			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.28829		4.00000	101.27720			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.95894			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.90769			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.18765			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		109.93304		9.20000	109.90589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.18122			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.18122			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.07858			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.78081		100.00000	7.76154			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.27463			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.04370			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.93453			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.20000	102.50060		9.20000	102.47514			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.70446			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.86267			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.44267			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.68439			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.26689		100.00000	6.25170			0.00	0	0.00
IN230U		On 16/01/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IN238U		On 13/03/2014	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.25000	99.92813		5.25000	99.84203			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.25000	99.82769		5.25000	99.74176			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond	5.35000	99.72228		5.35000	99.63490			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.35000	99.62035		5.35000	99.53315			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.35000	99.51863		5.35000	99.43161			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	5.35000	99.41712		5.35000	99.33027			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond	5.45000	99.30311		5.45000	99.21484			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.45000	99.20015		5.45000	99.11206			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.45000	99.09740		5.45000	99.00950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.05583			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.84572			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.18363			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.80338	102.77380		10.80338	101.72739			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.80338	100.66591		10.80338	100.47115			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.34289			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.77394			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.33593			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.73708		6.50000	101.71920			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.40677			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.13950			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.77958			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.77958			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.88451			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.98548			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	97.76603			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.63794			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.38975			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.92712			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.91514			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.90197			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.95559			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.60752			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.32168			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.32704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.25866			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.03721			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.75616			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.65712			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.29270			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.33622			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.44789			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	98.52801		100.00000	98.29116			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.19397			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.57437			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.63461			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	50.00001		100.00000	50.00000			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.91478			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.91270			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.91136			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.21000	103.76262		8.21000	103.73968			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.25500	107.58351		6.25500	103.10645			2,590,195,500,000.00	414,100,000	210,600,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.57816			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.58000	106.50743		8.58000	106.48271			691,548,000,000.00	80,600,000	116,400,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.03439			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.96394			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.99603			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.34977			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.38000	103.41219		8.38000	103.38887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.46048			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.72477			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.22000	97.89629		3.22000	117.48553			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.91000	95.85535		3.91000	128.74110			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.12421			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.90018			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.85175			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.57459			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.25175			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.85000	90.56717		3.85000	91.34292			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.85000	90.49167		3.85000	97.57856			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.63001			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.23007			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.44267			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.73500	109.22323		11.73500	109.18883			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.68189			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.91000	94.83808		3.91000	128.74110			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.68533			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.33306			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.80049			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.25000	95.01188		5.25000	99.91377			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
IVA405		On 30/01/2014	Spot Bond	5.35000	99.69314		5.35000	99.60581			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.35000	99.59127		5.35000	99.50412			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA407	On 14/02/2014	Spot Bond		5.35000	99.47510		5.35000	99.40263			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond		5.45000	99.27367		5.45000	99.18546			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond		5.45000	99.17077		5.45000	99.08274			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond		5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.12325			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.30546			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.33432			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.24542			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.03252			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.39953			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.13735			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.10485			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.91096			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.13252			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.82949			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.92916			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.67898			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91279			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91212			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91078			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91681			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.46416			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.30541			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.37633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.96512			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.12668			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.92170			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	90.29913		100.00000	90.08864			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	83.25792		100.00000	82.88288			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	74.33809		100.00000	74.18699			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.34020			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	44.84406		100.00000	44.73543			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.08248			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.11559		100.00000	15.07897			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.86829			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	58.64874		100.00000	58.50666			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	60.03639		100.00000	59.89096			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	60.63386		100.00000	60.44456			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.72144			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.57230			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.66000	141.12816		8.66000	141.09511			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.63308			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.40046			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.27351			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.68000	100.03003		8.68000	100.00694			1,222,144,000,000.00	140,800,000	157,200,000.00
LGL03	On 03/04/2018	Spot Bond		8.83000	69.38044		8.83000	97.88664			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.33500	102.84578		9.33500	102.82028			580,637,000,000.00	62,200,000	53,500,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.72828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond		11.20000	99.93025		11.20000	99.90034			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79811			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.12561			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.20780			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.30629			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.04806			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.97141			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.98453			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.72600			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.48156			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.15585			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	79.86871		100.00000	79.69432			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	52.83083		100.00000	52.73060			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	58.64874		100.00000	58.50666			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.41211			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	54.78600		100.00000	54.64882			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.88503			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.20085			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.88180			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.26926			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.86946			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.54089			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.23879			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.14106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.52220			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.45558			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.49476			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.88201			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.95942			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.39257			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	101.68197		100.00000	101.41786			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	96.51269		100.00000	96.27438			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	98.92473		100.00000	98.39572			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	53.78827		100.00000	53.61662			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	43.01182		100.00000	42.90763			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	14.03434		100.00000	13.99958			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	34.26352		100.00000	34.17867			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.58500	103.96113		8.58500	103.93713			188,011,500,000.00	21,900,000	184,500,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.52154			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.48290			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.42906			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.58324			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.59559			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.65730			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.03670			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.03848			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.91500	103.87664		7.91500	103.85449			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.65500	102.82947		8.65500	102.80540			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.53000	102.75077		9.53000	102.72435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond		5.54500	103.94617		5.54500	103.93055			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.32657			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.33942			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.53500	103.67817		9.53500	103.71767			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.20000	104.72896		7.20000	104.70849			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.75306			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.84000	100.79103		8.84000	100.76708			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.25323		100.00000	9.23031			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.72047			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.54000	100.75828		8.54000	100.73514		605,486,000,000.00	70,900,000	209,700,000.00	
MTN02	On 13/07/2014	Spot Bond		6.67500	106.71955		6.67500	101.61005		2,544,510,000,000.00	381,200,000	306,500,000.00	
MTN02U	On 13/01/2014	Spot Bond		100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.30000	107.47365		7.30000	102.77726			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.48500	109.85848		8.48500	104.77438		319,036,000,000.00	37,600,000	97,800,000.00	
MTN04U	On 27/01/2014	Spot Bond		100.00000	95.30026		100.00000	95.05208			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.60840		100.89771	6.59226			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.69573		100.61875	6.67941			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.92938			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.94444			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.96089			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.97583			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.98315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.07316			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.17788			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.27696		100.00000	0.27629			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.27696		100.00000	0.27629			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.99500	96.72186		8.99500	96.69836			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.15000	102.60048		7.15000	102.58089			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.47496			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.05500	100.33686		9.05500	100.31232			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.58501			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.94325			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.39011			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.10125			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.05169			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.22570			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.67135			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.90000	109.05639		6.90000	109.03595			152,490,000,000.00	22,100,000	750,300,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.76359			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.50500	116.56842		8.50500	116.54159			593,649,000,000.00	69,800,000	93,300,000.00
NBK4	On 28/10/2024	Spot Bond		10.83500	32.92223		10.83500	32.94505			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.45000	104.82357		7.45000	104.80250			0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.49653			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.58276			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.61500	106.95559		6.61500	102.79773			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.37091			0.00	1,100,000,000	300,000,000.00
NBK9A	On 23/03/2016	Spot Bond		7.65000	106.17675		7.65000	106.15474			224,910,000,000.00	29,400,000	38,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.28482			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.87009			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.16332			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01871			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.86848			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.71829			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	87.23109			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.67803			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.39981			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.53292			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.33444			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.90265			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	83.37608			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.52558			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.45507			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.08631			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.05036			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.35607			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.33554			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.98194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.32294			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.31457			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.31432			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.15000		106.98795		8.15000	106.96434			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.66600			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.83468			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.80500		108.38288		5.80500	103.93755			435,955,500,000.00	75,100,000	74,100,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02875			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.93000		113.29974		11.93000	113.26348			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.69304			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.21272			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.54168			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.83573			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000		160.53687		2.21000	160.51730			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.58500		108.05525		8.58500	108.03057			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.43039			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.21500		107.01178		9.21500	107.23027			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.83341			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.98705			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.79006			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.78231			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.81430			0.00	800,000,000	400,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.41500		107.00560		9.41500	108.45346			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.84630			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.81435			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.83347			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.61500		106.99966		9.61500	107.21193			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.89741			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.85908			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.84624			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.08852			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.01079			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.87179			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.65000		109.04475		6.65000	103.51277			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.32500		116.83214		8.32500	116.80596			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.78500		123.28144		8.78500	123.25216			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.10500		166.39545		2.10500	166.37564			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.34000		124.47592		9.34000	124.44470			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.78896			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.79478			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.53677			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.23031			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.98554			0.00	225,000,000	75,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.30046			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.87215			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.12410			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.10203		100.00000	17.06060			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		31.42819		100.00000	31.35204			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.43000		105.95865		6.43000	105.94023			771,600,000,000.00	120,000,000	66,500,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		10.17948		100.00000	10.15482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.29000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	38.82421		100.00000	38.72807			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.31311			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.42385			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	103.06466			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.94168			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.83470			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.70514			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.28254			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.62738			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.66328			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.36299			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.35650			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.40247			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.37770			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.36416			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.42508			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.39536			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.37830			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.45006			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.41592			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.39477			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.22594			0.00	2,000,000,000	1,000,000,000.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.26524			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.28292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.32221			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.49111			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.53038			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.97239			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.37163			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.20000		109.08769		6.20000	109.06928			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.42500		96.42787		5.42500	96.41362			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.08000		38.81391		8.08000	38.80546			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.21000		115.76134		6.20000	115.75876		2,945,732,390,000,000.00	84,659,000,000	88,990,100,000.00	
R158	On 15/09/2015	Spot Bond	6.20000		115.77829		6.20000	115.75876			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.10000		90.40038		6.10000	90.38538			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.20000		122.07260		6.20000	122.05201			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.03000		85.28348		6.03000	85.26948			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.27000		118.05987		8.26000	118.12168		6,509,804,930,000,000.00	87,159,000,000	27,926,712,100.00	
R187P	On 21/12/2026	Spot Bond	8.00000		36.21691		8.00000	36.20911			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.92000		33.84583		7.92000	33.83861			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		275.73398		1.70000	275.70419		48,079,808,000,000.00	28,282,240,000	24,419,952,300.00	
R201	On 21/12/2014	Spot Bond	5.09000		103.79684		5.05500	103.81546			0.00	0	97,413,000,000.00
R202	On 07/12/2033	Spot Bond	2.04500		213.03769		2.04500	213.01269		470,418,977,850,000.00	30,033,730,000	66,175,401,000.00	
R2023	On 28/02/2023	Spot Bond	7.95500		101.47577		7.94500	101.51749		2,733,781,889,000,000.00	43,655,800,000	17,291,628,900.00	
R203	On 15/09/2017	Spot Bond	6.99500		106.63759		6.98000	106.66653		2,009,188,539,500,000.00	87,232,100,000	23,158,265,200.00	
R2030	On 31/01/2030	Spot Bond	8.86000		95.94617		8.86000	96.19551		848,788,000,000.00	95,800,000	68,677,200,000.00	
R2037	On 31/01/2037	Spot Bond	9.16000		97.43998		9.16000	97.41628		27,480,000,000,000.00	3,000,000,000	41,620,000,000.00	
R204	On 21/12/2018	Spot Bond	7.26000		103.44142		7.23500	103.52555		2,102,511,972,000,000.00	89,602,200,000	96,322,386,500.00	
R2048	On 28/02/2048	Spot Bond	9.22500		98.23453		9.22500	98.21007		32,517,202,500,000.00	3,524,900,000	44,631,200,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R206	On 15/01/2014	Spot Bond	5.34000	99.91229	5.33500	99.89779					324,405,000,000,000.00	60,750,000,000	80,450,000,000.00
R207	On 15/01/2020	Spot Bond	7.55000	98.45464	7.53500	98.50571					2,330,170,090,000,000.00	08,631,800,000	96,630,842,500.00
R208	On 31/03/2021	Spot Bond	7.71500	96.58917	7.70500	96.62194					1,565,409,032,204,000.00	02,904,605,600	48,963,028,500.00
R209	On 31/03/2036	Spot Bond	9.08000	74.88166	9.07000	74.93795					3,160,067,000,000,000.00	48,025,000,000	88,129,458,900.00
R210	On 31/03/2028	Spot Bond	2.01000	160.69132	2.01000	160.67261					28,140,000,000,000.00	14,000,000,000	20,211,900,700.00
R211	On 31/01/2017	Spot Bond	0.24000	129.89526	0.24000	129.88643					11,587,200,000,000.00	48,280,000,000	22,724,715,100.00
R212	On 31/01/2022	Spot Bond	1.56000	132.25872	1.56000	132.24499					52,915,200,000,000.00	33,920,000,000	46,779,800,000.00
R213	On 28/02/2031	Spot Bond	8.87500	86.16099	8.86500	86.21703					1,329,924,962,500,000.00	49,850,700,000	57,779,900,000.00
R214	On 28/02/2041	Spot Bond	9.17000	75.77606	9.17000	75.75730					2,109,008,300,000,000.00	29,990,000,000	41,019,500,000.00
R225C	On 15/03/2014	Spot Bond	4.91500	99.13232	4.91500	99.11909					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.02500	96.68365	5.02500	96.67040					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.26000	92.98720	6.26000	92.97137					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.10000	90.40038	6.10000	90.38538					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.02000	87.87336	6.02000	87.85897					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.03000	85.28348	6.03000	85.26948					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.11000	97.76891	5.11000	97.75553					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.06000	95.37419	5.06000	95.36110					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.17000	91.57799	6.17000	91.56271					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.04000	89.05592	6.04000	89.04136					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.02000	86.48636	6.02000	86.47227					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.08000	83.81517	6.08000	83.80138					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.95500	79.00023	6.95500	78.98539					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.00500	76.19984	7.00500	76.18543					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.24000	72.88194	7.24000	72.86771					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.22000	70.40299	7.22000	70.38928					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond		7.20000	68.02150		7.20000	68.00828			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.19000	65.69552		7.19000	65.68277			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.49500	62.22411		7.49500	62.21153			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.47500	60.05688		7.47500	60.04477			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.62500	57.27323		7.62500	57.26145			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.59500	55.29674		7.59500	55.28542			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.56500	53.40392		7.56500	53.39302			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.53500	51.59081		7.53500	51.58033			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.49500	49.89911		7.49500	49.88903			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.45500	48.28153		7.45500	48.27182			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.20000	43.18734		8.20000	43.17781			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.16000	41.66130		8.16000	41.65215			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.12000	40.20467		8.12000	40.19588			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.08000	38.81391		8.08000	38.80546			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.04000	37.48571		8.04000	37.47759			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.00000	36.21691		8.00000	36.20911			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.96000	35.00455		7.96000	34.99705			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.92000	33.84583		7.92000	33.83861			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.60150			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.06212			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.95390			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.88538			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.87766			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.46615		100.00000	14.43111			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.24091		100.00000	4.23064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC12	On 08/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.54208			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.59989			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.16178			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.52783			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.79567			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.25241			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.50816			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.89615			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.66823			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.20052			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.55709			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.07995			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.35754			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.44246			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.88045			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.74925			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.65996			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	101.88256			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.22754			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.13282			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.89970			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.89970			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.33373			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.37387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.77394			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.60441			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		107.76639		12.35000	107.73130			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.66280			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.53596		100.00000	13.50317			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.59783			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.03460			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.90163			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.89770			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.86687			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		88.59223		100.00000	88.37772			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.98951			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.59141		100.00000	1.58746			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		8.63264		100.00000	8.61126			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.90544		100.00000	15.86691			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.77484		100.00000	12.75919			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.90886		100.00000	19.86063			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.04615			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	102.89615			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.00500		107.23694		9.00500	107.21099			266,548,000,000.00	29,600,000	646,100,000.00
RW23	On 10/12/2023	Spot Bond	9.19500		92.97937		9.19500	102.76495			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.01500		85.20901		10.01500	102.56173			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.53814			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.50000		109.79568		7.50000	109.77335			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.89428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	9.03000		103.04696		9.03000	103.02196			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.51105			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.44429			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.41084			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.56397			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.53310			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.45000		104.00291		7.45000	103.98190			318,115,000,000.00	42,700,000	1,142,400,000.00
SBK9	On 10/04/2018	Spot Bond	8.83500		100.56336		8.83500	100.53947			243,846,000,000.00	27,600,000	431,500,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		136.53233		1.84000	132.80533			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.66000		113.33934		7.66000	113.31580			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.52000		113.57006		7.52000	113.54690			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.45000		113.68567		7.45000	113.66269			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.38000		102.21969		8.38000	102.19651			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.59500		113.44638		7.59500	113.42301			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.56000		113.50407		7.56000	113.48080			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.39950			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.46976			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.36894			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.02456			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.03000		105.39606		8.03000	105.37314			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.06138			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.73983			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.29540			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.30628			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.35500		104.82313		9.35500	104.79681			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond		9.91000	102.48611		9.91000	102.45873			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.09719			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.15594			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.09408			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.82269			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.72500	101.72080		8.72500	101.69681		1,656,005,000,000.00	189,800,000	289,500,000.00	
SBS26U	On 28/02/2017	Spot Bond		100.00000	6.81389		100.00000	6.77945			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.96000	95.38735		8.96000	95.36425			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.40500	96.86284		9.40500	96.83825		427,927,500,000.00	45,500,000	68,800,000.00	
SBS9	On 07/07/2016	Spot Bond		7.38000	109.11522		7.38000	109.09338		526,194,000,000.00	71,300,000	134,500,000.00	
SBSI11	On 07/12/2023	Spot Bond		2.23000	129.42559		2.23000	264.28267			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.79464		0.94000	127.24807			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	105.81000			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	9.13922		100.00000	9.11659			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.92444		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	111.57464		1.51000	125.14706			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.73708		6.50000	101.71920			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.43029			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.16910			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.80465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond		9.01000	99.49873		9.01000	99.47464			562,224,000,000.00	62,400,000	48,800,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.54828			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.96488			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.29299			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.26753			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.13425			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	9.72102		100.00000	9.69747			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.50891			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.50000	108.80861		7.50000	108.78684			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.83500	102.59838		8.83500	102.93448			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.38000	102.21969		8.38000	102.19651			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.93526			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.87117			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.00365			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.87776			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.31492			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.08000	103.71677		8.08000	103.69421			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.72154			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13787			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.86079			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.38500	95.68747		9.38500	95.66335			1,173,125,000,000.00	125,000,000	2,545,100,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73333			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.24272			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.45104			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.31300	88.59380		9.31300	88.57165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond		9.37500	88.30078		9.37500	88.27856			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.30000	102.67080		6.30000	102.65331			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.79500	92.78411		8.79500	92.76242			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.41228			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.16000	102.90581		8.16000	102.88308			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.10000	114.26620		7.10000	114.24418			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.60000	102.66491		2.60000	103.04286			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.18500	99.66966		8.18500	99.66763			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.85326			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.08818			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.81515			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.68000	106.51660		9.68000	106.48894			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.64384			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.66159			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.38969			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.09500	76.71395		10.09500	77.50536			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.69374			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.81067			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.70847			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.70875			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.60679			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.50241			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.45670			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.39863			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.41213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1035	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.39916			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.39776			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.31069			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.29383			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.20438			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.14318			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.08560			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.89824			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.97975			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.66000		112.80085		6.66000	112.78056			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.86000		103.48136		8.86000	103.45672			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		74.63170		100.00000	74.46741			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		64.95255		100.00000	64.79520			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		20.84988		100.00000	20.79938			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	5.98500		106.82386		5.98500	102.82787			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.81105			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.06901			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.77958			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.64780			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.36272			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.18650			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.45000		106.75011		7.45000	106.72889			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.82879			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.45252			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.49726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.71999		7.83000	103.69835			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.42792			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.48383			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.40745			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.42792			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.48383			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	78.04075		7.16000	103.38218			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.59343			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.58448			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.79907			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.77003			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.64720			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.54687			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.42567			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.49726			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.10039		8.73000	104.10149			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.12423			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.17564			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.70500	96.54228		8.70500	101.67316			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.59789			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.24656			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.79461			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.41490			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.49113			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.98118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.49708			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.06997		101.06155	7.05269			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.41896			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	105.61449			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.62026			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.70968			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.65612			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.43204			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.46344			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.48587			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.46344			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.48587			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.49708			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.44998			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.48587			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.60920			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.60920			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.60920			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.78856			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.83340			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.77736			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.67356			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.72954			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.70715			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.02000	107.03459		8.02000	107.01146			366,514,000,000.00	45,700,000	1,079,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	7.71000	97.15111		7.71000	97.10552			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.91000	105.78119		7.91000	105.75853			1,027,509,000,000.00	129,900,000	04,416,900,000.00
TN20	On 17/09/2020	Spot Bond	8.85500	111.44789		8.85500	111.42122			1,810,847,500,000.00	204,500,000	24,564,400,000.00
TN23	On 06/11/2023	Spot Bond	9.14500	112.46070		9.14500	112.43292			0.00	0	8,340,000,000.00
TN25	On 19/08/2025	Spot Bond	9.41000	104.30020		9.41000	104.27414			0.00	0	14,810,000,000.00
TN27	On 14/11/2027	Spot Bond	9.41000	97.45253		9.41000	97.42779			1,447,258,000,000.00	153,800,000	6,974,800,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.20299			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.83982			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.10408			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.97979			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.00777			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.01062			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.14858			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.43458			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.03134			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.03275			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.03357			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.24123		10.00000	100.21439			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.23521		9.75000	100.20905			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.23511		100.00000	10.20871			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.57191			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.54514			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.43702			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.17799			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.93638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.98518			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.94727			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.72451			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.77290			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.31350			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.05687			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.89575			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	97.64635			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.32707			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		96.37125	100.00000		95.62419			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.26809			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.23860			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.12064			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.85538			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.81716			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.75899			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.39945			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.42731			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.81716			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.24320			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.82018			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.10500	112.03286		9.10500	112.00531			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00587			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.76591			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.04242			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond		9.32000	105.92902		9.32000	105.90236			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.14389			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.18712			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.08577			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.12553			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.12727			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.16115			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.16609			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.56000	114.30603		6.56000	114.28565			244,032,000,000.00	37,200,000	9,677,700,000.00
WS05	On 01/08/2018	Spot Bond		0.72000	243.42354		0.72000	243.40380			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.50000	104.28996		6.50000	104.27153			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.48500	105.48566		7.48500	105.46424			0.00	0	8,200,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.79000	106.26830		7.79000	106.24587			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.16000	105.14439		8.16000	105.12116			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.24500	105.14248		8.24500	105.11901			0.00	0	1,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.15000	91.45217		6.15000	91.43687			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.08000	98.88522		5.08000	98.87162			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.09000	97.65761		5.09000	97.64431			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.08000	89.91588		6.08000	89.90108			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.07000	95.64415		5.07000	95.63092			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.15000	91.43687		6.15000	91.42157			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond		7.18000	66.79340		7.18000	66.78038			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	29.15707		100.00000	29.10176			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	15.43320		100.00000	15.40392			0.00	0	0.00

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>Total for j-Bonds :</b>										38,525,933,497,863,300.00	1,139,967,196	47 952 095 896.00
<b>Grand Total:</b>										38,525,934,620,678,600.00	1,140,060,735	47 954 315 090.00