



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 16/09/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
<b>Derivatives</b>													
\$ / R	On 16/09/2013	Foreign Exchange Future	9.78240	9.78240		9.93030	9.93030		16.41	5,520,413,750.40	564,321	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,482.40000	2.48240	2,630.30000	2.63030	2,482.400	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,282.40000	1.28240	1,430.30000	1.43030	1,282.400	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,082.40000	1.08240	1,230.30000	1.23030	1,082.400	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,032.40000	1.03240	1,180.30000	1.18030	1,032.400	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	982.40000	0.98240	1,130.30000	1.13030	982.400	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	932.40000	0.93240	1,080.30000	1.08030	932.400	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	782.40000	0.78240	930.30160	0.93030	782.400	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	0.00000	0.00000	0.00160	0.00000	0.000	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	582.40000	0.58240	730.30670	0.73031	582.400	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	0.00000	0.00000	0.00670	0.00001	0.000	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	482.40000	0.48240	630.31540	0.63032	482.400	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	0.00000	0.00000	0.01540	0.00002	0.000	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	432.40000	0.43240	580.32400	0.58032	432.400	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	0.00000	0.00000	0.02400	0.00002	0.000	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	382.40000	0.38240	530.33840	0.53034	382.400	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	0.00000	0.00000	0.03840	0.00004	0.000	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	282.40000	0.28240	430.45330	0.43045	282.400	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	0.00000	0.00000	0.15330	0.00015	0.000	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	232.40000	0.23240	380.65880	0.38066	232.400	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	0.00000	0.00000	0.35880	0.00036	0.000	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	142.40000	0.14240	291.80850	0.29181	142.400	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	0.00000	0.00000	1.50850	0.00151	0.000	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	132.40000	0.13240	282.05490	0.28205	132.400	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	0.00000	0.00000	1.75490	0.00175	0.000	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	122.40000	0.12240	272.33790	0.27234	122.400	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	0.00000	0.00000	2.03790	0.00204	0.000	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	82.40000	0.08240	233.93910	0.23394	82.400	16.41	0.00	0	0.00





























Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	228.66400		0.22866		239.16130	0.23916	228.664	12.33	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.35750		9.35750		9.38240	9.38240		12.19	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	210.78360		0.21078		218.76150	0.21876	210.784	12.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	743.28360		0.74328		726.36150	0.72636	743.284	12.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	208.34800		0.20835		216.25300	0.21625	208.348	12.90	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	750.84800		0.75085		733.85300	0.73385	750.848	12.90	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	205.93980		0.20594		213.76950	0.21377	205.940	12.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	758.43980		0.75844		741.36950	0.74137	758.440	12.91	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.43640		9.43640		9.46430	9.46430		12.36	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	420.89510		0.42090		434.94990	0.43495	420.895	12.47	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	524.49510		0.52450		510.64990	0.51065	524.495	12.47	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	530.53970		0.53054		516.57370	0.51657	530.540	12.48	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	416.93970		0.41694		430.87370	0.43087	416.940	12.48	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	413.01330		0.41301		426.82680	0.42683	413.013	12.49	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	536.61330		0.53661		522.52680	0.52253	536.613	12.49	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.49810		9.49810		9.60770	9.60770		11.74	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	408.10000		0.40810		517.71320	0.51771	408.100	11.74	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	0.00000		0.00000		0.01320	0.00001	0.000	11.74	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	398.10000		0.39810		507.71350	0.50771	398.100	11.74	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	0.00000		0.00000		0.01350	0.00001	0.000	11.74	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	388.10000		0.38810		497.71540	0.49772	388.100	11.74	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	0.00000		0.00000		0.01540	0.00002	0.000	11.74	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.60220		9.60220		9.70850	9.70850		14.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	154.38040		0.15438		187.18260	0.18718	154.380	15.30	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	492.18040		0.49218		418.68260	0.41868	492.180	15.30	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	151.83570		0.15184		184.15830	0.18416	151.836	15.33	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	499.63570		0.49964		425.65830	0.42566	499.636	15.33	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	149.33190		0.14933		181.17850	0.18118	149.332	15.36	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	507.13190		0.50713		432.67850	0.43268	507.132	15.36	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.71100		9.71100		9.82130	9.82130		14.28	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	307.22990		0.30723		353.49170	0.35349	307.230	14.88	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	536.22990		0.53623		472.19170	0.47219	536.230	14.88	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	542.99710		0.54300		478.53220	0.47853	542.997	14.90	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	303.99710		0.30400		349.83220	0.34983	303.997	14.90	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	300.79860		0.30080		346.21240	0.34621	300.799	14.93	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	549.79860		0.54980		484.91240	0.48491	549.799	14.93	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			7.19750		7.19750		-55.27800	-55.27800			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			328.19830		328.19830		397.67400	397.67400			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			328.18150		328.18150		410.04990	410.04990			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			139.06170		139.06170		182.00540	182.00540			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			0.00000		0.00000		26.97300	26.97300			0.00	5,000	0.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			0.00000		0.00000		0.00640	0.00640			0.00	2,830	0.00
CF CANDO CAES	On 17/09/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
CF CANDO CAET	On 17/09/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00





Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EL28	On 07/11/2013	Bond Future	109.99	Call	0.00000	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	591.99000	0.59199	593.83000		0.59383	591.990	591.990		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	601.99000	0.60199	603.83000		0.60383	601.990	601.990		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	611.99000	0.61199	613.83000		0.61383	611.990	611.990		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.42474	84.04612	9.49726	83.48993					0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	7,718.12000	7.71812	8,274.31000	8.27431	7,718.120	7,718.120	7,718.120		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	7,629.84000	7.62984	8,186.03000	8.18603	7,629.840	7,629.840	7,629.840		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	7,541.69000	7.54169	8,097.88000	8.09788	7,541.690	7,541.690	7,541.690		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.53825	85.14940	9.61323	84.58555					0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	13.23000	0.01323	0.00000	0.00000	13.230	13.230	13.230		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000	0.00000	550.62000	0.55062	0.000	0.000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	88.76000	0.88760	0.00000	0.00000	88.760	88.760	88.760		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000	0.00000	475.09000	0.47509	0.000	0.000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	164.18000	0.16418	0.00000	0.00000	164.180	164.180	164.180		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000	0.00000	399.67000	0.39967	0.000	0.000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			434.78900	434.78900	432.66500	432.66500					13,043,670.00	3	123.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	112,010.00000	11.20100	133,250.00000	13.32500	112,010.000	112,010.000	112,010.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	112,110.00000	11.21100	133,350.00000	13.33500	112,110.000	112,110.000	112,110.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	112,210.00000	11.22100	133,450.00000	13.34500	112,210.000	112,210.000	112,210.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			440.49700	440.49700	438.34300	438.34300					0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	5,070.00000	0.50700	0.00000	0.00000	5,070.000	5,070.000	5,070.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000	0.00000	16,470.00000	1.64700	0.000	0.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	4,970.00000	0.49700	0.00000	0.00000	4,970.000	4,970.000	4,970.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000	0.00000	16,570.00000	1.65700	0.000	0.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	4,870.00000	0.48700	0.00000	0.00000	4,870.000	4,870.000	4,870.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000	0.00000	16,670.00000	1.66700	0.000	0.000	0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	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	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013	Index Future			194.07400	194.07400	194.04700	194.04700					0.00	0	1,136.00
IGOV	On 06/02/2014	Index Future			196.64600	196.64600	196.61700	196.61700					0.00	0	174.00
ILBI	On 07/11/2013	Index Future			525.40200	525.40200	524.00800	524.00800					0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.49	Put	8,598.66000		8.59866		9,306.01000	9.30601	8,598.660		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	8,525.93000		8.52593		9,233.28000	9.23328	8,525.930		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	8,453.25000		8.45325		9,160.60000	9.16060	8,453.250		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.83237		102.97784		7.94537	102.26076			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	48.63000		0.04863		0.00000	0.00000	48.630		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000		668.45000	0.66845	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	112.31000		0.11231		0.00000	0.00000	112.310		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000		604.77000	0.60477	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	175.95000		0.17595		0.00000	0.00000	175.950		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000		541.13000	0.54113	0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.06918		114.89451		6.13030	114.78073		3.06	108,115,733.91	941	30,097.00
R157	On 07/11/2013	Bond Future	5.59	Call	191.70000		0.19170		176.09000	0.17609	191.700	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,089.01000		1.08901		1,187.18000	1.18718	1,089.010	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	196.49000		0.19649		180.49000	0.18049	196.490	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,074.98000		1.07498		1,172.76000	1.17276	1,074.980	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	201.36000		0.20136		184.98000	0.18498	201.360	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,061.03000		1.06103		1,158.43000	1.15843	1,061.030	3.01	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.21357		116.40278		6.28588	116.28704		2.90	0.00	0	280.00
R157	On 06/02/2014	Bond Future	5.64	Call	445.04000		0.44504		415.51000	0.41551	445.040	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,369.01000		1.36901		1,455.22000	1.45522	1,369.010	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	450.59000		0.45059		420.76000	0.42076	450.590	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,358.36000		1.35836		1,444.27000	1.44427	1,358.360	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	456.18000		0.45618		426.05000	0.42605	456.180	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,347.76000		1.34776		1,433.37000	1.43337	1,347.760	2.83	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.35261		111.18364		6.43821	111.06829		2.60	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	327.83000		0.32783		304.70000	0.30470	327.830	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,911.75000		1.91175		2,003.97000	2.00397	1,911.750	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,901.30000		1.90130		1,993.33000	1.99333	1,901.300	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	331.14000		0.33114		307.82000	0.30782	331.140	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	334.49000		0.33449		310.97000	0.31097	334.490	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,890.89000		1.89089		1,982.72000	1.98272	1,890.890	2.54	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.52344		112.72892		6.63183	112.61022		2.34	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,110.30000		1.11030		1,051.58000	1.05158	1,110.300	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	873.32000		0.87332		933.30000	0.93330	873.320	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,116.56000		1.11656		1,057.63000	1.05763	1,116.560	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	868.66000		0.86866		928.43000	0.92843	868.660	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,122.42000		1.12242		1,063.28000	1.06328	1,122.420	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	863.60000		0.86360		923.16000	0.92316	863.600	2.33	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.10893		123.19716		8.19672	122.40841		15.35	0.00	0	58,331.00
R186	On 07/11/2013	Bond Future	6.50	Call	43.99000		0.04399		39.07000	0.03907	43.990	15.04	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,892.32000		15.89232		16,676.15000	16.67615	15,892.320	15.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	106.82000		0.10682		93.95000	0.09395	106.820	15.04	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	13,308.74000		13.30874		14,084.62000	14.08462	13,308.740	15.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,363.63000		2.36363		2,099.21000	2.09921	2,363.630	15.20	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	3,352.57000		3.35257		3,876.90000	3.87690	3,352.570	15.20	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,685.60000		2.68560		3,155.84000	3.15584	2,685.600	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,965.59000		2.96559		2,647.08000	2.64708	2,965.590	15.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.15	Call	3,011.71000		3.01171	2,689.26000	2.68926	3,011.710		15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,641.80000		2.64180	3,108.10000	3.10810	2,641.800		15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,058.24000		3.05824	2,731.84000	2.73184	3,058.240		15.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,598.51000		2.59851	3,060.86000	3.06086	2,598.510		15.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	2,230.83000		2.23083	2,657.26000	2.65726	2,230.830		15.27	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,494.70000		3.49470	3,132.38000	3.13238	3,494.700		15.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,868.22000		4.86822	4,406.85000	4.40685	4,868.220		15.35	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	1,410.43000		1.41043	1,737.81000	1.73781	1,410.430		15.35	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,445.31000		6.44531	5,893.86000	5.89386	6,445.310		15.47	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	850.72000		0.85072	1,088.02000	1.08802	850.720		15.47	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	8,164.96000		8.16496	7,538.61000	7.53861	8,164.960		15.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	489.00000		0.48900	651.40000	0.65140	489.000		15.60	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.20240		119.52497		8.29342	118.72540		15.58	0.00	0	104.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,865.91000		2.86591	2,618.14000	2.61814	2,865.910		15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,047.71000		7.04771	7,599.51000	7.59951	7,047.710		15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,898.61000		2.89861	2,648.60000	2.64860	2,898.610		15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,987.81000		6.98781	7,537.37000	7.53737	6,987.810		15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,931.55000		2.93155	2,679.30000	2.67930	2,931.550		15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,928.24000		6.92824	7,475.56000	7.47556	6,928.240		15.36	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.29387		121.15811		8.38800	120.34958		15.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,038.88000		2.03888	1,871.57000	1.87157	2,038.880		14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,104.28000		13.10428	13,745.50000	13.74550	13,104.280		14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,059.89000		2.05989	1,891.15000	1.89115	2,059.890		14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,027.55000		13.02755	13,667.34000	13.66734	13,027.550		14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,951.09000		12.95109	13,589.43000	13.58943	12,951.090		14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,081.06000		2.08106	1,910.87000	1.91087	2,081.060		14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.38535		117.55022		8.48317	116.72863		15.11	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	6,254.04000		6.25404	5,874.37000	5.87437	6,254.040		14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	7,062.75000		7.06275	7,504.67000	7.50467	7,062.750		14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	6,293.56000		6.29356	5,912.23000	5.91223	6,293.560		14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	7,017.09000		7.01709	7,457.35000	7.45735	7,017.090		14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	6,333.21000		6.33321	5,950.21000	5.95021	6,333.210		14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,971.64000		6.97164	7,410.23000	7.41023	6,971.640		14.99	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			275.83722		275.83722		275.83788	275.83788			0.00	0	2,100.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	4,152.78000		4.15278	4,152.12000	4.15212	4,152.780			0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	4,162.78000		4.16278	4,162.12000	4.16212	4,162.780			0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	4,172.78000		4.17278	4,172.12000	4.17212	4,172.780			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.15375		107.25374		5.19888	107.20439		1.92	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	145.82000		0.14582	138.80000	0.13880	145.820		1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	544.86000		0.54486	587.19000	0.58719	544.860		1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	149.29000		0.14929	142.08000	0.14208	149.290		1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	537.33000		0.53733	579.47000	0.57947	537.330		1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	152.81000		0.15281	145.41000	0.14541	152.810		1.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.81	Put	529.85000		0.52985		571.80000	0.57180	529.850	1.89	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.11005		104.25386		5.16940	104.20340		1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	476.43000		0.47643		453.83000	0.45383	476.430	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	366.01000		0.36601		393.87000	0.39387	366.010	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	481.03000		0.48103		458.26000	0.45826	481.030	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	362.12000		0.36212		389.81000	0.38981	362.120	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	485.91000		0.48591		462.99000	0.46299	485.910	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	358.51000		0.35851		386.05000	0.38605	358.510	1.61	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.94305		105.67823		5.02460	105.62892		1.29	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	370.28000		0.37028		350.92000	0.35092	370.280	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	493.24000		0.49324		523.19000	0.52319	493.240	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	489.92000		0.48992		519.77000	0.51977	489.920	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	373.02000		0.37302		353.56000	0.35356	373.020	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	375.79000		0.37579		356.21000	0.35621	375.790	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	486.63000		0.48663		516.36000	0.51636	486.630	1.27	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.44187		102.73716		4.58416	102.68555		0.90	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	530.35000		0.53035		499.65000	0.49965	530.350	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	223.45000		0.22345		244.36000	0.24436	223.450	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	532.64000		0.53264		501.86000	0.50186	532.640	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	222.13000		0.22213		242.96000	0.24296	222.130	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	534.92000		0.53492		504.06000	0.50406	534.920	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	220.81000		0.22081		241.56000	0.24156	220.810	0.92	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			202.60445		202.60445		202.60175	202.60175			0.00	0	43,251.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	6,385.55000		6.38555		6,388.25000	6.38825	6,385.550		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	6,395.55000		6.39555		6,398.25000	6.39825	6,395.550		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	6,405.55000		6.40555		6,408.25000	6.40825	6,405.550		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.86007		105.92976		6.94495	105.63982		5.60	0.00	0	19,611.00
R203	On 07/11/2013	Bond Future	5.71	Call	31.23000		0.03123		26.20000	0.02620	31.230	5.47	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,058.67000		4.05867		4,343.58000	4.34358	4,058.670	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	87.65000		0.08765		73.56000	0.07356	87.650	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,117.32000		3.11732		3,393.17000	3.39317	3,117.320	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	90.68000		0.09068		76.12000	0.07612	90.680	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,084.92000		3.08492		3,360.30000	3.36030	3,084.920	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	93.80000		0.09380		78.75000	0.07875	93.800	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,052.63000		3.05263		3,327.52000	3.32752	3,052.630	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,700.24000		103.70024		103,410.30000	103.41030	103,700.240	5.79	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.79	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.99115		107.32039		7.08319	107.02616		5.18	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	295.92000		0.29592		258.23000	0.25823	295.920	5.06	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,696.76000		3.69676		3,953.30000	3.95330	3,696.760	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	410.42000		0.41042		360.43000	0.36043	410.420	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,180.56000		3.18056		3,424.80000	3.42480	3,180.560	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	417.28000		0.41728		366.57000	0.36657	417.280	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,154.35000		3.15435		3,397.87000	3.39787	3,154.350	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	424.22000		0.42422		372.80000	0.37280	424.220	5.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.16	Put	3,128.23000		3.12823		3,371.04000	3.37104	3,128.230	5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.11625		104.62507		7.21561	104.32868		5.10	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	360.84000		0.36084		320.43000	0.32043	360.840	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,576.28000		4.57628		4,832.26000	4.83226	4,576.280	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	365.76000		0.36576		324.88000	0.32488	365.760	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,549.82000		4.54982		4,805.33000	4.80533	4,549.820	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	370.74000		0.37074		329.39000	0.32939	370.740	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,523.42000		4.52342		4,778.46000	4.77846	4,523.420	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,148.59000		2.14859		1,989.44000	1.98944	2,148.590	5.09	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,304.94000		1.30494		1,442.18000	1.44218	1,304.940	5.09	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.24971		106.07890		7.35884	105.77675		4.87	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,989.94000		1.98994		1,845.97000	1.84597	1,989.940	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,878.26000		1.87826		2,036.44000	2.03644	1,878.260	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	2,004.22000		2.00422		1,859.56000	1.85956	2,004.220	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,864.84000		1.86484		2,022.33000	2.02233	1,864.840	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	2,018.55000		2.01855		1,873.21000	1.87321	2,018.550	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,851.49000		1.85149		2,008.30000	2.00830	1,851.490	4.85	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			8.98870		97.64832		9.04567	97.12010			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	3,797.15000		3.79715		3,268.93000	3.26893	3,797.150		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	3,884.29000		3.88429		3,356.07000	3.35607	3,884.290		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	3,971.29000		3.97129		3,443.07000	3.44307	3,971.290		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.08247		94.67351		9.14129	94.13786			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,572.50000		2.57250		2,036.85000	2.03685	2,572.500		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	2,659.93000		2.65993		2,124.28000	2.12428	2,659.930		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	2,747.22000		2.74722		2,211.57000	2.21157	2,747.220		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			9.17566		95.96721		9.23613	95.42602			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,721.51000		1.72151		1,180.32000	1.18032	1,721.510		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	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	1,808.71000		1.80871		1,267.52000	1.26752	1,808.710		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,895.77000		1.89577		1,354.58000	1.35458	1,895.770		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
R204	On 07/11/2013	Bond Future			7.07107		107.06018		7.15505	106.69759		7.50	0.00	0	29,247.00
R204	On 07/11/2013	Bond Future	6.29	Call	189.03000		0.18903		162.32000	0.16232	189.030	7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,636.82000		3.63682		3,972.70000	3.97270	3,636.820	7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	194.82000		0.19482		167.33000	0.16733	194.820	7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,597.59000		3.59759		3,932.69000	3.93269	3,597.590	7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	200.76000		0.20076		172.46000	0.17246	200.760	7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,558.53000		3.55853		3,892.82000	3.89282	3,558.530	7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,056.55000		1.05655		929.98000	0.92998	1,056.550	7.46	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,364.61000		1.36461		1,600.63000	1.60063	1,364.610	7.46	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.18146		104.43558		7.27085	104.06780		7.38	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	691.86000		0.69186		618.88000	0.61888	691.860	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,019.26000		4.01926		4,314.06000	4.31406	4,019.260	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	702.07000		0.70207		628.17000	0.62817	702.070	7.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.40	Put	3,986.62000		3.98662		4,280.50000	4.28050	3,986.620	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	712.39000		0.71239		637.57000	0.63757	712.390	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,954.11000		3.95411		4,247.07000	4.24707	3,954.110	7.22	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.29129		105.86240		7.38614	105.49141		7.16	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	692.46000		0.69246		627.82000	0.62782	692.460	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,743.93000		5.74393		6,050.28000	6.05028	5,743.930	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	700.61000		0.70061		635.34000	0.63534	700.610	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,710.53000		5.71053		6,016.25000	6.01625	5,710.530	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	708.84000		0.70884		642.92000	0.64292	708.840	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,677.22000		5.67722		5,982.29000	5.98229	5,677.220	7.01	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.40560		103.30179		7.50743	102.92403		7.12	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,815.43000		2.81543		2,635.48000	2.63548	2,815.430	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,687.62000		2.68762		2,885.43000	2.88543	2,687.620	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,834.58000		2.83458		2,653.82000	2.65382	2,834.580	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,669.66000		2.66966		2,866.66000	2.86666	2,669.660	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,853.80000		2.85380		2,672.24000	2.67224	2,853.800	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,651.78000		2.65178		2,847.98000	2.84798	2,651.780	7.08	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
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 07/11/2013	Bond Future			7.37955		101.71596		7.47852	101.23531		9.66	0.00	0	27,295.00
R207	On 07/11/2013	Bond Future	6.69	Call	350.72000		0.35072		295.93000	0.29593	350.720	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,780.10000		3.78010		4,205.96000	4.20596	3,780.100	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	359.53000		0.35953		303.45000	0.30345	359.530	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,738.15000		3.73815		4,162.72000	4.16272	3,738.150	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	368.50000		0.36850		311.11000	0.31111	368.500	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,696.40000		3.69640		4,119.66000	4.11966	3,696.400	9.45	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.48754		99.41212		7.59190	98.92472		9.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	850.88000		0.85088		751.87000	0.75187	850.880	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,920.49000		4.92049		5,308.88000	5.30888	4,920.490	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	862.53000		0.86253		762.37000	0.76237	862.530	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,882.94000		4.88294		5,270.18000	5.27018	4,882.940	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	874.29000		0.87429		772.99000	0.77299	874.290	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,845.54000		4.84554		5,231.64000	5.23164	4,845.540	9.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.59741		100.77038		7.70717	100.27810		9.33	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	818.54000		0.81854		735.20000	0.73520	818.540	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,406.29000		7.40629		7,815.23000	7.81523	7,406.290	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	827.53000		0.82753		743.42000	0.74342	827.530	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,366.62000		7.36662		7,774.79000	7.77479	7,366.620	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	836.60000		0.83660		751.72000	0.75172	836.600	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,327.05000		7.32705		7,734.45000	7.73445	7,327.050	9.16	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.71107		98.53016		7.82754	98.02946		9.35	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,404.74000		3.40474		3,169.30000	3.16930	3,404.740	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,495.66000		3.49566		3,760.92000	3.76092	3,495.660	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,426.17000		3.42617		3,189.74000	3.18974	3,426.170	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,473.93000		3.47393		3,738.20000	3.73820	3,473.930	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,447.67000		3.44767		3,210.25000	3.21025	3,447.670	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,452.29000		3.45229		3,715.57000	3.71557	3,452.290	9.30	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





Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.40	Put	936.10000		0.93610		1,114.06000	1.11406	936.100	22.81	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	769.49000		0.76949		926.74000	0.92674	769.490	22.87	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,784.47000		5.78447		5,462.39000	5.46239	5,784.470	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,898.64000		6.89864		6,539.26000	6.53926	6,898.640	23.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	510.54000		0.51054		630.49000	0.63049	510.540	23.00	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.90470		76.81038		8.96849	76.32449		22.24	0.00	0	410.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,004.37000		3.00437		2,846.44000	2.84644	3,004.370	21.97	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,879.95000		5.87995		6,207.91000	6.20791	5,879.950	21.97	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,035.12000		3.03512		2,875.87000	2.87587	3,035.120	21.98	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,829.57000		5.82957		6,156.21000	6.15621	5,829.570	21.98	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,066.06000		3.06606		2,905.47000	2.90547	3,066.060	21.98	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,779.52000		5.77952		6,104.82000	6.10482	5,779.520	21.98	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.98711		74.71460		9.05260	74.22330		22.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,546.20000		11.54620		11,932.05000	11.93205	11,546.200	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,048.74000		2.04874		1,943.29000	1.94329	2,048.740	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,068.84000		2.06884		1,962.50000	1.96250	2,068.840	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,475.64000		11.47564		11,860.60000	11.86060	11,475.640	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,089.09000		2.08909		1,981.84000	1.98184	2,089.090	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,405.37000		11.40537		11,789.42000	11.78942	11,405.370	21.93	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.06906		75.75288		9.13662	75.25361		21.87	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	6,105.34000		6.10534		5,869.58000	5.86958	6,105.340	21.79	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,321.73000		6.32173		6,585.24000	6.58524	6,321.730	21.79	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	6,140.37000		6.14037		5,903.66000	5.90366	6,140.370	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,282.18000		6.28218		6,544.74000	6.54474	6,282.180	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	6,175.49000		6.17549		5,937.82000	5.93782	6,175.490	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,242.84000		6.24284		6,504.44000	6.50444	6,242.840	21.80	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 07/11/2013	Bond Future			154.73133		154.73133		154.72985	154.72985			0.00	0	1,319.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	5,258.67000		5.25867		5,260.15000	5.26015	5,258.670		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	5,268.67000		5.26867		5,270.15000	5.27015	5,268.670		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	5,278.67000		5.27867		5,280.15000	5.28015	5,278.670		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future			128.31153		128.31153		128.31713	128.31713			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,678.47000		1.67847		1,672.87000	1.67287	1,678.470		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,688.47000		1.68847		1,682.87000	1.68287	1,688.470		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,698.47000		1.69847		1,692.87000	1.69287	1,698.470		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			129.79723		129.79723		129.65229	129.65229			0.00	0	21,791.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.01666	98.92753		9.07361	98.34468			0.00	0	10,260.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	13,593.63000	13.59363	14,176.48000	14.17648	13,593.630			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	13,464.30000	13.46430	14,047.15000	14.04715	13,464.300			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	13,335.23000	13.33523	13,918.08000	13.91808	13,335.230			0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.10685	100.22620		9.16565	99.63534			0.00	0	0.00
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	170.53000	0.17053	761.39000	0.76139	170.530			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	69.26000	0.06926	660.12000	0.66012	69.260			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	31.82000	0.03182		0.00000	0.00000	31.820		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	0.00000	0.00000	559.04000	0.55904	0.000			0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,159.40000	19,159.40000		19,332.43000	19,332.43000			0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,378.36000	19,378.36000		19,561.96000	19,561.96000			0.00	0	0.00

**Total for Derivatives :** **13,235,975,572.78**    **1,249,502**    **1 900 994.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000		0.00000	101.27562			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.75500	108.07930		6.75500	108.05980			0.00	0	500,000.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000		0.00000	99.91550			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.28000	104.23491		8.28000	104.21193			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000		0.00000	100.43866			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000		0.00000	100.55105			0.00	0	10,000,000.00
AB013	On 21/11/2018	Spot Bond			9.14500	99.26526		9.14500	99.24114			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.10500	105.28250		7.10500	101.21944			10,160,150,000.00	1,430,000	5,117,000.00
AB07	On 07/03/2014	Spot Bond			6.36000	101.41361		6.36000	101.39645			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000		0.00000	100.87286			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.57000	109.09294		8.57000	109.06806			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000		0.00000	99.91851			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.82000	133.39234		0.82000	133.37639			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.38000	129.70567		2.38000	259.61145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.43412			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.36867			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.59672			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.01682			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.01769			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.01814			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.36500	105.85682		7.36500	105.83567			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.91949			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.96000	106.96426		6.96000	106.94438			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.52421			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73769			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.44930			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.39538			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.51921			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.86931			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.89722			0.00	0	10,000,000.00
ABL18	On 19/09/2015	Spot Bond	100.00000	19.75309		100.00000	100.00000			0.00	0	0.00
ABL19	On 19/09/2018	Spot Bond	100.00000	1.73415		100.00000	100.00000			0.00	0	0.00
ABL20	On 19/09/2018	Spot Bond	100.00000	7.68979		100.00000	100.00000			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.06000	103.36795		6.06000	99.98340			339,360,000.00	56,000	602,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.98460			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.47475			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.48222			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.27000	131.75561		5.27000	131.72418			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.05000	123.03550		3.05000	123.01325			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.77000	116.82615		2.77000	116.80600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLI05	On 18/02/2018	Spot Bond		4.42000	98.41027		4.42000	98.38900			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.95000	103.69835		5.95000	99.87072			0.00	0	1,750,000.00
ABLS2A	On 13/07/2016	Spot Bond		10.87000	113.79257		10.87000	113.75985			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.03643			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.98424			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.69457			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.28201			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond		4.07000	109.68961		4.07000	109.66686			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	37.59296		100.00000	37.50090			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.12000	162.18560		2.12000	162.16047			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	153.03217		2.76000	153.00582			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.15000	163.94082		2.15000	163.91529			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.35000	161.06433		2.35000	161.03837			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.86625	71.87284		7.86625	71.84848			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.86625	71.87284		7.86625	71.84848			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.54000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.90984			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.67000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.46000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.01000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.89000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.64000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.29923			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.14250			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.10000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond		6.50000	104.80253		6.50000	104.78422			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.96000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.03000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.10000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.55000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84407			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.89500	112.22952		6.89500	112.20850			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.22258			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.22000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.65000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.85000	92.06841		2.85000	97.73686			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.91000	97.56943		2.91000	142.29596			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.95000	108.54988		2.95000	183.97072			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	83.68000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.39500	90.16608		9.39500	90.22108			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	91.19000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.20000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	105.32740			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	82.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.44000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.60000	108.38162		9.60000	109.19284			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond		9.54500	109.46705		9.54500	109.62127			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.71500	92.22624		8.71500	92.46030			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.85000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60000			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		9.64000	107.34517		9.64000	108.88280			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	93.17000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.17000	106.37971		8.17000	106.35618			21,405,400,000.00	2,620,000	2,520,000.00
ABS5	On 01/05/2015	Spot Bond		6.70500	105.57390		6.70500	105.55498			0.00	0	5,400,000.00
ABS6	On 01/06/2020	Spot Bond		8.75000	99.69914		8.75000	99.67582			1,330,000,000.00	152,000	143,000.00
ABS7	On 11/09/2026	Spot Bond		9.80000	92.93400		9.80000	92.90944			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.35500	104.56786		7.35500	104.54699			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.52000	127.87315		1.52000	127.85543			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.19000	131.71097		2.19000	263.62651			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.76000	122.38442		0.76000	125.09930			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.10000	121.49242		2.10000	123.91374			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	35.71984		100.00000	35.63330			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.05500	104.40640		11.05500	104.37536			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.72373			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.79708		100.00000	1.79272			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.74328			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.02002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL039		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.96590			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	10.71141	100.00000	10.68546			0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.96623			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.70417			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	58.78783	11.00000	58.77102			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	10.71141	100.00000	10.68546			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.52392			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.55315			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
ACL075		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.96192			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.95978			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.95526			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.96179			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.96043			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.95983			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.04476			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.04476			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.05123			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.96290			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.05123			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.03828			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	84.64315			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.96360			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.96436			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.85260			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.96436			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.96130			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.95972			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.95917			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.96027			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.96705			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.96292			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.20500	106.10771		9.20500	103.69519			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.96631			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.24500	101.81200		7.24500	101.79232			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.91398			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.09388			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.83848			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.96721			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.97515			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.27515			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.35638			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.96175			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.54217			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.54217			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.96721			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.42336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.96308			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.96341			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.09269			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.31139			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.09314			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.61657			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.78113			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.05862			0.00	6,000,000	16,000,000.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.57706			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.84990			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.96161			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.96833			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.96892			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.96265			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.69050			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96700			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96791			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96615			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.96276			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.96464			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96684			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96626			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.97289		10.23000	99.94580			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.96550			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.95238			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	112.93471			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.96602			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.22000	104.95382	9.22000	104.92798			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96285			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.30551	1.75000	108.41143			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96631			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.96602			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96120			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.95983			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.96257			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.96328			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.96011			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.96148			0.00	60,000,000	60,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95846			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.33277			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.95956			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.47437			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.96011			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.96373			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.96129			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.96057			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.96936			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.96903			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.96642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.96562			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.96050			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.95857			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.95546			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.96093			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.95590			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.95573			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.95546			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.35452			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.95764			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.95764			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	111.13130			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.92556			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.96367			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.96405			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.90262			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.48840			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.96301			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.96284			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.96120			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.96361			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.88365			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.99573			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.11776			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.94125		100.00000	5.92685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.49176			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.54794			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.58530			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.13223			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.25884			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.42753			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.09794			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.80500	99.89632		7.80500	99.87459			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.45195			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.71123			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.19000	101.78982		8.19000	101.76725			1,539,720,000.00	188,000	268,000.00
AIR02		On 30/04/2023	Spot Bond	9.24000	119.83284		9.24000	119.80327			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	47.10101		100.00000	46.98690			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	6.97500	108.97980		6.97500	108.95916			0.00	0	7,300,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	44.95713		100.00000	44.84822			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	16.01683		100.00000	15.98139			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.16000	147.68788		3.16000	147.66087			0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	4.77000	100.74871		4.77000	126.91544			0.00	0	0.00
ANG02		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.10206			0.00	0	0.00
ANG05		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.13727			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.14318			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.10242			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.52326			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.69000	109.02073		8.69000	108.99540			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.11098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.01589			0.00	0	0.00
BAW14U		On 01/01/2014	Spot Bond	100.00000	98.41700	100.00000	98.15869			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.84096			0.00	0	0.00
BAW2		On 02/10/2015	Spot Bond	7.08000	113.97471	7.08000	113.95304			0.00	0	0.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.65945			0.00	0	0.00
BAW4		On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW5		On 15/09/2013	Spot Bond	6.48000	100.88629	6.48000	100.88629			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.49975			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	6.94000	105.80925	6.94000	105.78953			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.62000	109.02996	8.62000	109.00482			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.80702			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.85244	106.46989	10.85244	104.78274			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	10.78585	103.77327	10.78585	103.16130			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	10.83369	103.62586	10.83369	103.08163			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.14654			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	10.87423	103.37066	10.87423	102.98278			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.83353	102.41872	11.83353	102.36525			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.20050			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.20050			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.20057			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	11.10244	102.20595	11.10244	102.25976			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	11.01647	104.95118	11.01647	103.06637			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	10.78585	103.77327	10.78585	103.16130			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond	10.98464	103.72419	10.98464	103.21393			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond	10.19436	96.09961	10.19436	102.51042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.08183			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.07183			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.07183			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.95351			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00407			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.47935	102.39923		10.47935	102.32491			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.39500	101.56056		11.39500	101.47970			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	94.85636			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	66.57255		10.22500	98.71256			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	83.01384			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.47763			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.87690			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	78.31448		12.22500	102.01436			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.03956			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.09000	63.38662		11.09000	98.88471			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.97503			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.02881			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.02881			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.94921			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.46905			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.85244	106.98717		13.85244	105.39576			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.16131	103.84894		15.16131	103.82194			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.05820	103.59733		14.05820	103.35036			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.72717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.72717				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.72717				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.83447				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	10.27926	100.00000	10.25976				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.74742	100.00000	22.69232				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.70271	100.00000	20.65256				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.77946	100.00000	12.74849				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.77946	100.00000	12.74849				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.45097	100.00000	15.41354				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.38800	100.00000	13.35557				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	71.27542	100.00000	71.14019				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.98215				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.20070				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.25463				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.09000	104.76965	2.09000	168.51721				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.16000	95.53672	8.16000	139.57036				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.16000	96.84698	8.16000	139.88261				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.54500	99.90006	8.54500	99.87723				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.92094				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.57945				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
BD311C	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.83144				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.17540			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.96503			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	56.69066		100.00000	56.55332			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.78000	97.37076		7.78000	97.35055			0.00	0	6,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.06652			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.05179			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.07548			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.15443			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.23334			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.45389			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.93555		100.00000	9.91148			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.86655			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.91410			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.93447			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.94126			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.02271			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.13122			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.22145		100.00000	6.20638			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.22145		100.00000	6.20638			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.03227			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.03528			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.03610			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.22000	101.82414		8.22000	101.80148			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.03856			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000		5.55175	100.00000	5.53815				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		5.55175	100.00000	5.53815				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.18500		104.58553	6.18500	104.56822				0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.97428				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.52166				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	97.93160				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	97.44756				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.43736				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.51682				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.43319				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.45798				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.50301				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.68960				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.99822				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.96301				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		12.15438	100.00000	12.12494				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.76000		111.54709	6.76000	111.52693				608,400,000.00	90,000	308,000.00
CBL08	On 02/11/2016	Spot Bond	9.27000		118.16497	9.27000	118.13588				0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.42994				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.66290				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.97000		107.42706	8.97000	107.40145				565,110,000.00	63,000	6,903,000.00
CBL12	On 06/09/2018	Spot Bond	11.00000		101.59596	11.00000	101.56590				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.26389				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.25000		102.69178	11.25000	102.66124				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.83897				0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	9.16000	104.01254	9.16000	103.98723				2,244,200,000.00	245,000	235,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.68225				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.69000	98.15125	11.69000	98.12096				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.89223				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.04994				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.78268				0.00	0	100,000.00
CBL22	On 06/05/2020	Spot Bond	10.04000	95.79378	10.04000	95.76829				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.99000	118.83609	9.99000	118.80444				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.84000	114.70989	9.84000	114.67979				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.24000	113.53904	9.24000	113.51072				0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.25522				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.52000	100.84698	11.52000	100.81629				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.78882				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.77132				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.08334				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.39709				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.27433				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.40894				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.99204				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.98115				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.96569				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.96757				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.03867				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.96380				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.61500	107.05387	10.61500	99.94187				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN149	On 20/09/2013	Spot Bond	8.19500	105.04641		8.19500	99.95512			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.95253			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.14229			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.14229			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.73906			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	64.59150		100.00000	64.43502			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	64.59150		100.00000	64.43502			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	64.59150		100.00000	64.43502			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.96182			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	64.59150		100.00000	64.43502			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.45118			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.04769			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.16723		10.11000	102.13985			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.04769			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.33512			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
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.95349			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.20131		2.76000	112.05591			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	106.06081			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	109.00419		3.14000	111.91804			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.42522		8.25000	100.40280			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	100.04769			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.04769			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	116.85083		3.10000	111.52819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	2.40000	116.83746		2.40000	111.51756			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.94373			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.94744			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.18561			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.20230			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.95500	105.11281		7.95500	105.09041			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.25169			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.23287			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.10685			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.11498			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.00500	105.29750		8.00500	105.27491			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.00500	105.29750		8.00500	105.27491			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	108.24302			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	110.16927			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.05500	104.14063		8.05500	104.11817			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.96074			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.95607			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.11166			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.11166			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	69.74946		100.17539	69.58022			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.05174			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.63689			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.96026			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.41739			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.44656			0.00	2,000,000	2,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN242		On 24/02/2019	Spot Bond	9.35000	100.64771	9.35000	100.62272			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.64771	9.35000	100.62272			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.41733			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.41857			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	91.04456			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.70669			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.03285			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.69250			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86535			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86535			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86535			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86535			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86535			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86148			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.85487			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.85487			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.85487			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.85487			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.85487			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.85379			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.02000	102.51300	9.02000	102.48842			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.95366			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.51912			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.03311			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.03311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.93853			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.95459			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.65097			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.94651			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.96175			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.96202			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.96377			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.49493			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.51084			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.51065			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.96388			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.19594			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17183			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.91525			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.84859			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.96312			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.95682			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.95682			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.95682			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.95682			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.70885			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.36538			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.83013			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.83013			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.83228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.73666			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.83228			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.57359			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.95766			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.73670			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.73670			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.73829			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	115.79265			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.71839			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	116.63180			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	115.20726			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	116.08442			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	112.59133			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	113.03537			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	116.22349			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.74394			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.67500	95.66076		10.67500	96.73676			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.19500	91.80884		11.19500	93.43708			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65215			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	99.95480			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.72521			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.09096			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.05724			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.69025		8.80500	103.35660			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.96093			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.10306			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	109.97611			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.95890			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.95808			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	99.95491			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.95764			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93903			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93903			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93903			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.95541			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.92057			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.99776			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15040			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.70686			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.80357			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.36120			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	100.00000	3.97979		100.00000	3.94062			0.00	0	14,000,000.00
CLN340		On 20/12/2018	Spot Bond	100.00000	1.15731		100.00000	1.00226			3,000,000,000,000.00	30,000,000	30,000,000.00
CLN341		On 30/06/2017	Spot Bond	100.00000	3.65767		100.00000	100.00000			700,000,000,000.00	7,000,000	7,000,000.00
CLN42		On 18/04/2028	Spot Bond	7.01000	36.62271		7.01000	37.23648			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	143.07304			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	8.54500	99.90006		8.54500	127.82041			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.16000	31.80093		8.16000	139.57036			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.16000	32.19288		8.16000	139.88261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	85.41103			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	85.28629			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.43254			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.43254			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.96016			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.96324			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.96269			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.96011			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.09096			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.96416			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	8.50500	108.92605		8.50500	105.41128			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.62000	104.02943		8.62000	104.00544			0.00	0	6,900,000.00
COJ05		On 05/06/2023	Spot Bond	9.95000	117.33482		9.95000	117.30369			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	7.95500	108.70795		7.95500	108.68478			0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	9.54000	106.42875		9.54000	106.40180			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	9.98500	98.89515		9.98500	98.86884			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	10.89000	99.72027		10.89000	99.69138			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	10.89000	92.33759		10.89000	92.31084			0.00	0	0.00
CPL002		On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.36910			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.39591			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.29538			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.86049			0.00	0	0.00
CPL016		On 26/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.43294			0.00	0	0.00
CPL017		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.83860			0.00	0	0.00
CPV01		On 30/06/2029	Spot Bond	12.40000	93.83150		12.40000	92.75114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.87690	100.00000	10.84257				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.83535				0.00	1,000,000	15,000,000.00
DENG44	On 29/09/2017	Spot Bond	7.89500		96.35299	7.89500	99.76396				0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.74055				0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.91568				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	102.01441				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000	0.00000	102.03786				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	102.14288				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.93263				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.73500		124.25668	6.73500	124.23419				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.16500		107.38252	8.16500	107.35917				12,680,245,000.00	1,553,000	33,514,000.00
DV23	On 27/02/2023	Spot Bond	8.63500		109.30293	8.63500	109.27782				38,313,495,000.00	4,437,000	84,388,110.00
E170	On 01/08/2020	Spot Bond	7.83500		131.42169	7.83500	131.39424				0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	107.38341				0.00	0	5,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.38816				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.42070				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.44200				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.03919				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.81645	0.10000	130.46789				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.34000		111.79761	2.34000	111.77967				0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.39000		98.75328	2.39000	98.73730				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.43000		99.90489	2.43000	98.44025				0.00	0	130,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.44000		107.05662	9.44000	107.02979				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.29000		107.81895	9.29000	107.79191				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.94000		104.45766	9.94000	104.43012				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	10.49000		93.22643		10.49000	96.94755			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.53785			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.67320			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.39524			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.43104			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.07993			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		52.21431		100.00000	52.08643			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		85.38283		100.00000	85.18519			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		89.06650		100.00000	88.85544			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		84.49074		100.00000	84.29561			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000		83.51224		100.00000	83.32666			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.44569		3.00000	128.42280			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.91500		105.93680		10.91500	105.90621			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.64753			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.18455			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.49604			0.00	10,000,000	10,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.61000		85.53343		9.61000	100.36189			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.62753			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.57471			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.55932			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.63971			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.61950			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.52997			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.54630			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.51510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.53923			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.51027			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.53038			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.39500	102.86164		6.39500	102.84385			0.00	0	2,750,000.00
ES18	On 20/04/2018	Spot Bond		7.40000	110.91295		7.40000	110.89093			14,541,000,000.00	1,965,000	253,697,000.00
ES23	On 25/01/2023	Spot Bond		8.28000	112.54298		8.28000	112.51817			0.00	0	234,224,000.00
ES26	On 02/04/2026	Spot Bond		8.76500	96.76300		8.76500	96.74033			7,073,355,000.00	807,000	44,911,000.00
ES33	On 15/09/2033	Spot Bond		9.36000	83.40171		9.43000	82.83771			508,219,920,000.00	54,297,000	955,554,000.00
ES42	On 25/04/2042	Spot Bond		9.71000	90.69299		9.71000	91.74061			0.00	0	110,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.42809			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.15034			0.00	0	7,000,000.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.85913			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.19262			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.34496			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.09559			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.50425		100.00000	11.47637			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.19534		100.00000	11.16822			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.03577			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.03735			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.04053			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.04369			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.00500	101.97243		7.00500	101.95303			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.09000	99.64452		9.09000	99.62032			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.12765			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.12758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.07978			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.37434			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.89000	107.26497	10.89000	107.23391			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.27606			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.20000	122.19379	2.20000	122.99425			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.22000	131.39186	2.22000	262.98757			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.89000	97.80032	2.89000	142.63276			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.84000	110.31048	2.84000	186.95513			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.16500	111.69859	7.16500	111.67686			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.07800	57.17206	8.07800	56.45860			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.49900	36.49870	9.49900	35.59130			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.73000	35.26642	9.73000	34.33628			0.00	0	0.00
FRC01U		On 30/09/2013	Spot Bond	100.00000	98.40463	100.00000	98.14362			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.85605			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.68015			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	105.82319			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.15480			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.66038			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.66038			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.37784			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.64864			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95486			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.05001			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.96188			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.47274			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	99.97998	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	99.97998	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.04920			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95546			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.94506			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.94040			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95780			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	109.69041			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93389			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95627			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.98391	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.94801			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.93755			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.95316			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.94987			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.94078			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.94522			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.93810			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.93416			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.94095			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.94287			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.94905			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.95003			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.93668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest			
FRC139		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00000	99.93750		0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00000	99.93974		0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00000	99.93657		0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00000	99.94658		0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond			100.09221	11.11582			100.09221	11.08887		0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00000	99.96082		0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00000	105.81116		0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond			0.00000	100.00000			0.00000	99.95480		0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond			0.00000	100.00000			0.00000	99.94874		0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond			0.00000	100.00000			0.00000	100.60473		0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond			0.00000	100.00000			0.00000	106.38200		0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00000	99.95844		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	99.95793		0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond			0.00000	100.00000			0.00000	99.96221		0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond			0.00000	100.00000			0.00000	99.95874		0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond			0.00000	100.00000			0.00000	99.94424		0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond			0.00000	100.00000			0.00000	101.24273		0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond			0.00000	100.00000			0.00000	100.11442		0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond			0.00000	100.00000			0.00000	101.24273		0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond			0.00000	100.00000			0.00000	100.09792		0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond			0.00000	100.00000			0.00000	99.95956		0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond			13.22500	50.59617			13.22500	50.57809		0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond			0.00000	100.00000			0.00000	99.96219		0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond			0.00000	100.00000			0.00000	101.19960		0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.19960			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.96213			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.94481			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.96016			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.80500	85.94116		3.80500	88.89558			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.95819			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.95819			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.57784			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65215			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.04106			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.25326			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.96093			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.96197			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.95866			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.95452			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.52045			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.34671			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.13348			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		100.00000	1.15731		100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.24123			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.95821			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.95856			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.19209			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.32856			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.96546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.02954			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.44000	118.36181		3.44000	112.21475			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.95766			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.95717			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.42000	108.40634		3.42000	112.37984			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.10000	98.90900		1.10000	118.62329			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.44000	105.46251		3.44000	112.21475			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.08000	104.42453		2.08000	119.89388			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.15000	103.38704		2.15000	123.28606			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.17083			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.59694			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.05553			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.05660			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.96397			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.95802			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	106.57430			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.95001			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.95206			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.95748			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.05120			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.95753			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	104.03373			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.55264			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	91.06918			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	8.03823		100.00000	8.01875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		9.17770	100.00000	9.14873				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.22000		137.88146	4.22000	137.85214				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	102.64320				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	102.12344				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	103.69190				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	103.61130				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	103.48353				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	102.45962				0.00	0	500,000.00
FRS36	On 07/12/2023	Spot Bond	2.73000		126.10780	2.73000	252.40779				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.23000		131.28569	2.23000	262.77502				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.95000		123.90835	2.95000	248.00405				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000		101.71889	2.57000	119.65898				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.96018				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000		120.14338	2.10000	120.12487				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.21051				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.37430				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000	0.00000	100.83666				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.91246				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.97000		89.29687	2.97000	89.28103				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		12.80906	104.97509	12.77630				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		16.66608	101.07593	16.62488				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		9.30807	100.44759	9.28518				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.07909				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		15.19113	100.76967	15.15366				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.79452			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.67000		97.14463		2.67000	97.12815			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00480			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.11333			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.52000		95.15974		2.52000	101.01941			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.55000		94.87394		2.55000	100.71592			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.44417			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.43000		129.16521		2.43000	327.60467			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.92973			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.80721			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.75734			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.71830			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.41790			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.35198			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.47399			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.83000		102.85111		5.83000	102.83478			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.09500		103.83763		6.09500	103.82041			97,520,000,000.00	16,000,000	9,350,000.00
FRX16	On 15/09/2016	Spot Bond	7.20500		102.19088		7.20500	102.17090			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.67000		102.89877		7.67000	102.87737			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.82000		114.65201		7.82000	114.62798			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.37500		106.04498		8.37500	106.02134			36,582,000,000.00	4,368,000	4,237,000.00
FRX23	On 28/02/2023	Spot Bond	9.32500		90.64811		9.32500	90.62529			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.45000		111.81245		9.45000	111.78424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	10.22000		94.92894		10.22000	94.90324			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.41500		81.19417		10.41500	81.17166			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.76523			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.32768			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.97000		105.70171		8.97000	105.67638			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			1,300,000.00	13	13.00
GPT26	On 30/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.73425			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	100.00000		80.39648		100.00000	80.21978			30,000,000,000,000.00	300,000,000	247,110,000.00
GRB92	On 28/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.41740			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.66486			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.59200			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.37343			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.28823			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.13656			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.48018			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.93755			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.95986			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.00298			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.05649			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.13073			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	100.16474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.52948			0.00	0	1,425,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.17790			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.23829			0.00	0	200,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.56323			0.00	0	500,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.12663			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.85637			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.90697			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.10519			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.02044			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.84886			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.82082			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.68890			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	105.68670			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.68670			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	107.06570			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.13907			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.54386	103.23559		7.54386	100.36103			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.94402			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.19721			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.89705	103.28396		7.89705	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.27659			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.27194			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.34789	103.35104		8.34789	108.65492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.45225			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.36323			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.01908			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	109.64446			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.20524			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.34625			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.39925			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.97500		110.55092		7.97500	110.52742			2,137,300,000.00	268,000	29,410,000.00
HWAY23	On 07/12/2023	Spot Bond	2.00000		133.75394		2.00000	267.71698			0.00	0	88,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.98000		136.80727		1.98000	268.15203			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.40500		99.82999		9.40500	99.80506			827,640,000.00	88,000	13,085,000.00
HWAY35	On 31/07/2035	Spot Bond	9.40000		99.85426		9.40000	99.82934			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.91000		107.43481		1.91000	107.41880			60,088,600,000.00	31,460,000	773,649,000.00
I2038	On 31/01/2038	Spot Bond	2.37000		104.15050		2.37000	104.13370			10,501,470,000.00	4,431,000	488,431,000.00
I2046	On 31/03/2046	Spot Bond	2.47500		101.69527		2.47500	101.78684			148,500,000,000.00	60,000,000	495,000,000.00
I2050	On 31/12/2050	Spot Bond	2.48000		107.17348		2.48000	107.15588			9,642,240,000.00	3,888,000	150,638,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.05500		104.75362		7.05500	104.73357			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.31929			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.23843			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.13523			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.40468			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.77000		101.05730		6.77000	101.03916			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.55500		104.46456		7.55500	104.44315			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.32000		106.25915		8.32000	106.23523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL23		On 21/04/2014	Spot Bond	6.70000	104.47774		6.70000	104.45893			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.99648			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.51369			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.07000	109.80718		4.07000	109.78449			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.37500	103.01663		7.37500	102.99636			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.74128			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.78907			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.92000	105.56121		0.92000	124.45435			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.17000	104.78678		2.17000	123.26928			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.35057			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.27978			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.99000	106.96627		7.99000	106.94338			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.19552			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.83936			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.58187			0.00	0	3,000,000.00
IBL45		On 21/12/2018	Spot Bond	8.52000	99.78020		8.52000	99.75745			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.06500	92.69241		9.06500	92.67009			1,550,115,000.00	171,000	200,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.22455			0.00	10,000,000	10,000,000.00
IBL49		On 02/04/2018	Spot Bond	8.07000	86.64937		8.07000	100.63437			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.11500	106.80356		9.11500	101.06764			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.82071			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.84740			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.31500	105.36864		7.31500	100.78727			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.30000	105.42108		8.30000	100.31559			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00236		100.00000	0.00236			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.08592	5.00000	102.07215				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.08592	5.00000	102.07215				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.67325	5.00000	100.65974				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.08592	5.00000	102.07215				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.05471	4.00000	100.04378				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.80059				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.69912				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.88896				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	113.16698	9.20000	113.13917				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.59652				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.59652				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.62759				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.38398	100.00000	7.36589				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.94449				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.70228				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.58728				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.05500	99.88476	9.05500	99.86033				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.35808				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.53547				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.12031				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.08689				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.06797	100.00000	4.05527				0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	66.66667	100.00000	99.72678				0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.25000	97.44215	5.25000	97.44214				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INA339		On 25/09/2013	Spot Bond	5.25000	99.91377		5.25000	99.82769			0.00	0	0.00
INA342		On 15/10/2013	Spot Bond	5.35000	99.62035		5.35000	99.53315			0.00	0	0.00
INA343		On 22/10/2013	Spot Bond	5.35000	99.51863		5.35000	99.43161			0.00	0	0.00
INA347		On 19/11/2013	Spot Bond	5.45000	99.09740		5.45000	99.00950			0.00	0	0.00
INA348		On 26/11/2013	Spot Bond	5.45000	98.99486		5.45000	98.90714			0.00	0	0.00
INA349		On 03/12/2013	Spot Bond	5.45000	98.89254		5.45000	98.80500			0.00	0	0.00
INA350		On 10/12/2013	Spot Bond	100.00000	81.65548		100.00000	100.00000			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	5.25000	99.82769		5.25000	99.74176			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.25000	99.72746		5.25000	99.64170			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	5.35000	99.41712		5.35000	99.33027			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.35000	99.31581		5.35000	99.22914			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.45000	99.20015		5.45000	99.11206			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.73721			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.60536			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.82295			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.85244	105.31482		10.85244	104.09035			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.85244	102.75201		10.85244	102.56260			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.89881			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.20955			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.90145			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.99768		6.50000	102.97968			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.95682			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.43253			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.45466			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.45466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.56134			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.66826			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.19669			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.32218			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.13404			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.03497			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.98539			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.05203			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.13734			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.30652			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.47144			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.01456			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.20029			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.99671			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.63890			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.23378			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.23568			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.82546			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.82546			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.21222			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	85.99604		100.00000	85.79925			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.95352			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	88.37772		100.00000	88.16425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IP264U	On 18/11/2013	Spot Bond	100.00000		85.88235	100.00000	85.68075				0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		84.29561	100.00000	84.10138				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.29227				0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		88.37772	100.00000	88.16425				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.16915				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.19568				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.21341				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.06500		106.05183	8.06500	106.02893				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.41000		105.61293	6.41000	105.59482				249,990,000.00	39,000	39,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.24187				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.57000		108.69250	8.57000	103.78886				2,725,260,000.00	318,000	415,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.36992				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.52700				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.89720				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.23500		106.24556	8.23500	106.22213				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.15349				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.25824				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000		96.66407	3.26000	113.71055				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.07000		92.53420	4.07000	124.27564				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.63794				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.44939				0.00	0	20,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.42239				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.12449				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	99.82073				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.97645				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond		3.91000	87.23605		3.91000	87.97998			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.91000	87.16333		3.91000	94.21210			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.15396			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.77436			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.45869			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.12031			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.59000	112.76843		11.59000	112.73391			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.19332			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.07000	91.55218		4.07000	124.27564			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.34639			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.25000	95.01188		5.25000	99.91377			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.25000	99.69885		5.25000	99.61315			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.45000	99.17077		5.45000	99.08274			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.45000	98.76129		5.45000	98.67398			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.72352			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.93939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.94651			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.88392			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.31599			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.03330			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.82083			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.78642			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.57622			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.81738			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.48452			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.52770			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.28889			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.25058			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.25985			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.27840			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.19493			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.13077			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.93934			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		100.00000	8.77915		100.00000	100.00000			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.69590			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.69446			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	90.19608		100.00000	89.97555			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	82.26177		100.00000	82.07897			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	54.34808		100.00000	54.17840			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	63.63733		100.00000	63.51659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.95909			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	42.72062		100.00000	42.61712			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.21331			0.00	0	94,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.39984		100.00000	14.36495			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.28052			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	56.95799		100.00000	56.78016			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.33382			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.10800			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.54000	145.42303		8.54000	145.38999			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.13110			0.00	0	2,000,000.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.38104			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.67000	97.50826		8.67000	97.48576			16,117,530,000.00	1,859,000	1,735,000.00
LGL03	On 03/04/2018	Spot Bond		8.72000	67.88526		8.72000	99.52124			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.21500	106.03206		9.21500	100.60454			3,326,615,000.00	361,000	260,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.06783			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.30500	101.66353		11.30500	101.63298			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.08131			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.08236			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.67145			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.57006			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.21534			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.81458			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.23110			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.65624			0.00	0	350,000.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.23676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.09885			0.00	6,000,000	2,000,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.87397			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.62623			0.00	0	500,000.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.18266			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.26445			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.79888			0.00	1,000,000	25,000,000.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.12203			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.13271			0.00	0	100,000.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.00168			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	91.99435	100.00000	100.00000	91.76887			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	87.65316	100.00000	100.00000	87.44837			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	64.53463	100.00000	100.00000	64.37829			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	52.47101	100.00000	100.00000	52.34250			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	40.97515	100.00000	100.00000	40.87588			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	10.65957	100.00000	100.00000	10.63375			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	26.02435	100.00000	100.00000	25.96130			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	96.05263	100.00000	100.00000	95.80052			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	88.16425	100.00000	100.00000	87.95181			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.44000	106.44197		8.44000	106.41794			24,535,080,000.00	2,907,000	4,754,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.02784			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.01301			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.02039			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.88929			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.91186			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	103.02479			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.37992			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.44889			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.80500	106.00368		7.80500	105.98151			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.51000	105.38440		8.51000	105.36054			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.36500	105.70285		9.36500	105.67657			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.70000	106.59517		5.70000	106.57880			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.96834			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.96700			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.41500	106.33014		9.41500	103.74205			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.20500	102.45264		7.20500	102.43261			0.00	0	25,400,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.35350			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.73000	102.81251		8.73000	102.78851			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.33807			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.43000	102.72402		8.43000	102.70084			1,095,900,000.00	130,000	2,006,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.18000	105.00586		6.18000	104.98849			2,910,780,000.00	471,000	671,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	75.88358		100.00000	75.72614			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.25500	105.23090		7.25500	105.21052			0.00	0	5,200,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	90.34653		100.00000	90.12346			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.37500	107.47964		8.37500	107.45568			24,614,125,000.00	2,939,000	3,445,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	73.73737		100.00000	73.58871			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.46500	103.29682		5.46500	103.28144			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.29303		100.89771	6.27766			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.37695		100.61875	6.36142			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.56962			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.58384			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.59342			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.60384			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.61330			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.61788			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.67501			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.74136			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.26385		100.00000	0.26321			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.26385		100.00000	0.26321			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.83500	99.17936		8.83500	99.15607			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.00500	105.25712		7.00500	100.77863			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.26986			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.21663			0.00	0	500,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.62363			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.16020			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.82304			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.78459			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.90033			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.85500	106.87728		6.85500	106.85738			3,009,345,000.00	439,000	11,923,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.40409			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.36000	114.32940		8.36000	114.30354			69,220,800,000.00	8,280,000	8,204,000.00
NBK4		On 28/10/2024	Spot Bond	10.71500	32.28535		10.71500	32.27634			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.30500	107.52307		7.30500	107.50200			0.00	0	9,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.15566				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.22194				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.56000		104.98883	6.56000	104.97041				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.74132				0.00	3,304,000	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.50500		108.75081	7.50500	104.05372				968,145,000.00	129,000	88,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	99.91719				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	100.44966				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.67913				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.41962				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.28071				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.30622				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000	0.00000	85.16145				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.28880				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	101.02752				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.12472				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.96009				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.32862				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000	0.00000	81.23599				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.35454				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.18514				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.32840				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.65377				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.96521				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.96738				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.35655				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.96869				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.96679				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.96682				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.00500	104.64599	8.00500	104.62331				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.18265				0.00	0	15,000,000.00
NED6	On 20/09/2013	Spot Bond	4.96000	104.90574	4.96000	99.97283				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.96000	102.08302	5.96000	102.06673				1,341,000,000.00	225,000	188,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.11289				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.82000	117.17326	11.82000	117.13670				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.62306				0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.46197				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.32994				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.24000	158.52640	2.24000	158.50133				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.46500	105.95519	8.46500	105.93132				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.09547				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.52861				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.52861				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.09500	107.43686	9.09500	107.41061				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.47294				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.79055				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.44817			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.44370			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.46203			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.29500	107.41131		9.29500	108.69489			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.48037			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.46208			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.47300			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.49500	107.38609		9.49500	107.35871			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.50962			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.48769			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.48031			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.61878			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.57437			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.49493			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond		4.14500	136.52267		4.14500	136.49397			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.50500	107.13715		6.50500	107.11852			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.18000	120.63923		8.18000	120.61281			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond		8.62000	127.30128		8.62000	127.27210			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond		2.13500	164.92098		2.13500	164.89536			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.22000	128.19305		9.22000	128.16148			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.13715			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.10677			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.19699			0.00	40,000	10,000.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.87408			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.78978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.91242			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.44392			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.57174			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	16.17046		100.00000	16.13129			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	21.66982		100.00000	21.61733			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.28500	108.64037		6.28500	108.62201			2,143,185,000.00	341,000	904,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	9.69747		100.00000	9.67398			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.45000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	33.28891		100.00000	33.20827			0.00	0	0.00
PMM06		On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.96984			0.00	0	0.00
PMM08		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.08016			0.00	0	0.00
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.23890			0.00	0	0.00
PNP11		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.53908			0.00	0	0.00
PNP12		On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.39302			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.93636			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.48883			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.03258			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.03199			0.00	0	0.00
PR2A9E		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.03353			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.03390			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.03268			0.00	0	0.00
PR2B5E		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.03558			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.03549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.03395			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.03784			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.03735			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.03545			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.86995			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.89768			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.91016			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.93788			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.05701			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.08470			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.60484			0.00	19,338,000	4,300,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.97408			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.05500		107.19069		6.05500	107.17302			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.58000		94.70270		5.58000	94.68831			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.96000		38.42294		7.96000	38.41475			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.00000		114.01358		6.05500	113.88409		111,937,554,000,000.00	18,656,259,000	14,404,842,000.00	
R158	On 15/09/2015	Spot Bond	6.05500		113.90286		6.05500	113.88409			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.95500		88.98406		5.95500	88.96964			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.05500		120.22635		6.05500	120.20654			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.88500		84.08336		5.88500	84.06989			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.05500		122.25260		8.14000	121.45220		102,649,932,722,700.00	12,743,629,140	13,831,947,642.00	
R187P	On 21/12/2026	Spot Bond	7.88000		35.90216		7.88000	35.89458			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.80000		33.59856		7.80000	33.59154			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.73000		273.70213		1.73000	273.66261			125,527,070,000.00	72,559,000	237,642,000.00
R201	On 21/12/2014	Spot Bond	5.17000		106.43141		5.21000	106.36694			853,308,500,000.00	165,050,000	1,639,663,945.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R202		On 07/12/2033	Spot Bond	2.35000	201.03635		2.35000	201.00395			12,875,379,750.00	5,478,885	1,379,885,079.00
R2023		On 28/02/2023	Spot Bond	7.68000	100.86417		7.78500	100.14764			30,803,028,480,000.00	4,010,811,000	6,131,485,000.00
R203		On 15/09/2017	Spot Bond	6.79000	105.11758		6.87000	104.81458			16,826,271,840,000.00	2,478,096,000	5,412,102,253.00
R2037		On 31/01/2037	Spot Bond	8.99000	96.38441		8.99000	96.36139			1,590,789,490,000.00	176,951,000	1,431,041,000.00
R204		On 21/12/2018	Spot Bond	7.01000	106.23934		7.09000	105.86410			18,699,805,900,000.00	2,667,590,000	6,129,593,906.00
R2048		On 28/02/2048	Spot Bond	9.02000	97.60020		9.02000	97.57642			13,332,119,240,000.00	1,478,062,000	3,158,051,000.00
R206		On 15/01/2014	Spot Bond	5.23000	102.02496		5.28000	101.99425			576,361,690,000.00	110,203,000	2,176,725,000.00
R207		On 15/01/2020	Spot Bond	7.32000	100.93610		7.41500	100.44450			36,265,541,880,000.00	4,954,309,000	7,881,678,243.00
R208		On 31/03/2021	Spot Bond	7.45000	99.18936		7.54000	98.67202			34,175,548,900,000.00	4,587,322,000	6,390,022,413.00
R209		On 31/03/2036	Spot Bond	8.77000	78.35398		8.83000	77.86698			36,331,180,820,000.00	4,142,666,000	8,280,600,659.00
R210		On 31/03/2028	Spot Bond	2.17000	155.42897		2.17000	155.40468			218,372,587,930.00	100,632,529	374,017,929.00
R211		On 31/01/2017	Spot Bond	0.22000	127.31839		0.22000	127.30525			26,400,000.00	120,000	233,635,000.00
R212		On 31/01/2022	Spot Bond	1.58500	128.79256		1.60000	128.62990			50,973,600,000.00	32,160,000	974,682,781.00
R213		On 28/02/2031	Spot Bond	8.61500	85.91738		8.69000	85.30134			41,952,205,981,740.00	4,869,669,876	5,817,169,000.00
R214		On 28/02/2041	Spot Bond	8.99000	75.11556		8.99000	75.09731			71,814,160,730,000.00	7,988,227,000	8,508,082,577.00
R224C		On 15/09/2013	Spot Bond	5.02500	97.54908		5.02500	97.54908			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.07000	97.60039		5.07000	97.58716			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.18000	95.06822		5.18000	95.05479			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.11500	91.42190		6.11500	91.40669			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	5.95500	88.98406		5.95500	88.96964			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.87500	86.57845		5.87500	86.56460			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	5.88500	84.08336		5.88500	84.06989			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.24500	98.68123		5.24500	98.66724			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.26500	96.15683		5.26500	96.14318			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	5.21500	93.74770		5.21500	93.73451			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	6.02500		90.11137		6.02500	90.09676			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.89500		87.72542		5.89500	87.71150			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.87500		85.25936		5.87500	85.24587			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.93500		82.66940		5.93500	82.65619			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.84500		77.67253		6.84500	77.65825			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.89500		74.94788		6.89500	74.93400			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.09500		71.78762		7.09500	71.77394			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.07500		69.39859		7.07500	69.38541			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.05500		67.10204		7.05500	67.08933			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.04500		64.85484		7.04500	64.84257			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.37500		61.31471		7.37500	61.30257			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.35500		59.21694		7.35500	59.20525			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.46000		56.66981		7.46000	56.65847			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.43000		54.76262		7.43000	54.75171			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.40000		52.93494		7.40000	52.92443			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.37000		51.18308		7.37000	51.17296			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.33000		49.55014		7.33000	49.54040			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.29000		47.98785		7.29000	47.97846			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.08000		42.66302		8.08000	42.65379			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.04000		41.18420		8.04000	41.17533			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.00000		39.77195		8.00000	39.76343			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.96000		38.42294		7.96000	38.41475			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.92000		37.13401		7.92000	37.12613			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.88000		35.90216		7.88000	35.89458			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.84000		34.72457		7.84000	34.71727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond	7.80000	33.59856		7.80000	33.59154			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.05167			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.57625			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.49343			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.63049			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.42469			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.70549		100.00000	11.67714			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	4.04010		100.00000	4.03031			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.15851			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.18618			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.21314			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.47746			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.12853			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.48682			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.92084			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.17566			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.14059			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.52383			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.22049			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.32547			0.00	0	10,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.82459			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.02833			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.49957			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.16313			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.27072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.48171			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.29759			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.51002			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.34639			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.34639			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.42313			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.75910			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.72914			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.20955			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.17806			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.90673		12.35000	103.87290			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.19486			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		12.84913		100.00000	12.81800			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.16119			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.70404			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	100.00000		79.34902		100.00000	79.18676			3,000,000,000,000.00	30,000,000	30,000,000.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.40731			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		84.59770		100.00000	84.40367			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.51186			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.50988		100.00000	1.50619			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		6.57838		100.00000	6.56245			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.15229		100.00000	15.11559			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.11530		100.00000	13.08353			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	105.05529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	102.06316			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.84000	110.24938		8.84000	110.22332			733,720,000.00	83,000	2,306,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.01401			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.35500	113.11330		7.35500	113.09110			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.46217			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.92000	105.42341		8.92000	105.39828			0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.11877			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.03747			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.00932			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.15244			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.12985			0.00	0	20,000,000.00
SBK7	On 24/05/2015	Spot Bond		7.35500	106.60116		7.35500	106.58025			1,228,285,000.00	167,000	11,406,000.00
SBK9	On 10/04/2018	Spot Bond		8.69000	102.63646		8.69000	102.61261			990,660,000.00	114,000	4,504,000.00
SBK111	On 09/04/2014	Spot Bond		1.82000	133.13068		1.82000	133.11113			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond		5.51780	98.81870		5.51780	98.81869			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.51500	111.01529		7.51500	110.99267			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.37500	111.28794		7.37500	111.26568			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.30500	111.42460		7.30500	111.40251			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.27000	100.02257		8.27000	100.00018			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.45000	111.14177		7.45000	111.11931			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.41500	111.20995		7.41500	111.18758			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.03328			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.35684			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.89094			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBR003	On 05/11/2013	Spot Bond	100.00000		89.89344	100.00000	89.67577				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.92000		107.68629	7.92000	103.21733				0.00	0	15,000,000.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.71311				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.48233				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	99.91361				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000	0.00000	99.91031				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.19000		107.82723	9.19000	107.80076				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.79000		105.30606	9.79000	105.27872				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000	0.00000	100.68306				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.87397				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.73123				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000	0.00000	100.42492				0.00	0	20,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.58000		104.10519	8.58000	104.08143				5,208,060,000.00	607,000	474,000.00
SBS3	On 25/05/2026	Spot Bond	8.84000		97.76378	8.84000	97.74081				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.24000		99.31219	9.24000	99.28782				1,506,120,000.00	163,000	211,000.00
SBS9	On 07/07/2016	Spot Bond	7.23500		112.70640	7.23500	112.68463				1,642,345,000.00	227,000	1,683,000.00
SBSI11	On 07/12/2023	Spot Bond	2.26000		130.96783	2.26000	262.13858				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.92000		105.56121	0.92000	124.45435				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	108.35000				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		5.55175	100.00000	5.53815				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	0.00000		152.84375	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.49000		108.94064	1.49000	122.18835				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.99768	6.50000	102.97968				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.01031				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.54474				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	103.29362				0.00	0	27,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.97000		101.24495	8.97000	101.22068				1,497,990,000.00	167,000	109,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.82589				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.29888				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.90785				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.92260				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.80712				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.35500		106.78359	7.35500	106.76263				0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	8.69000		105.99333	8.69000	100.82920				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.32000		99.85580	8.32000	99.83332				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.62034				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.50181				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.66946				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.50567				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.97000		106.21906	7.97000	106.19638				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.40869				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.35576				0.00	1,200,000	600,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.16858				0.00	0	10,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.22000		97.79903	9.22000	97.77495				7,643,380,000.00	829,000	30,404,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.31270				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.84732			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.06494			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.14800	90.32040		9.14800	90.29833			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.21000	90.01627		9.21000	89.99413			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.45500	104.85705		6.45500	104.83885			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.67500	94.45970		8.67500	94.43791			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.05000	100.76041		8.05000	100.73845			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.95500	112.11124		6.95500	112.09007			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.66000	99.25022		2.66000	99.61189			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.04000	101.13527		8.04000	101.75688			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.94955			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.57591			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.43067			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.56000	107.93384		9.56000	109.50418			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.27403			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.24780			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	100.00000	44.64292		100.00000	100.00000			2,000,000,000,000.00	20,000,000	20,000,000.00
SY1006		On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.82551			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.51885			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.40183			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.40207			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.30221			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.63369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.17062			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.11467			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.11430			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.09837			0.00	0	0.00
SY1019		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.05697			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.99678			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.95379			0.00	0	0.00
SY1023		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.80819			0.00	0	0.00
SY1024		On 18/12/2013	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SY1025		On 23/10/2013	Spot Bond	100.00000	91.47870		100.00000	100.00000			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.61500	116.87878		6.61500	110.62132			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	8.70000	106.43448		8.70000	106.40972			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	58.30923		100.00000	58.18088			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	41.98270		100.00000	41.88100			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	19.86260		100.00000	19.81449			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.49000	104.76230		6.49000	100.72052			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.02245			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.77215			0.00	0	0.00
TFS114		On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.00852			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.45466			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.27571			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.84234			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.30500	104.77521		7.30500	104.75478			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.20486			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.48112			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.55822			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.09962			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.13323			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.32357		7.83000	101.30243			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.08113			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.12315			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.19455			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.08113			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.12315			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		76.38764		7.16000	101.13046			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.20544			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.19873			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.35979			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.33800			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.99485			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.91985			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.81513			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.85589			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.25703		8.73000	101.19528			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.91319			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.02510			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.42061			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.13228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.73210		101.06155	6.71563			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.07441			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.31259			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.22559			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.29271			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.00151			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08329			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.10694			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.12384			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.10694			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.12384			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.13228			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.09681			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.12384			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.21672			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.21672			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.21672			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.35175			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.38549			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34331			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.01706			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.05910			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.04228			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.38704			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.00500	110.40311		8.00500	110.37944			16,858,530,000.00	2,106,000	1,941,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond		7.59000	95.52335		7.59000	95.47917			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.79000	108.29455		7.79000	108.27205			3,926,160,000.00	504,000	110,828,000.00
TN20	On 17/09/2020	Spot Bond		8.57000	110.05528		8.57000	110.02978			280,761,770,000.00	32,761,000	286,163,000.00
TN23	On 06/11/2023	Spot Bond		8.82500	117.01773		8.82500	116.99027			26,475,000,000.00	3,000,000	99,215,000.00
TN25	On 19/08/2025	Spot Bond		9.18000	103.07499		9.18000	103.04985			0.00	0	140,000,000.00
TN27	On 14/11/2027	Spot Bond		9.21500	100.61125		9.21500	100.58662			5,823,880,000.00	632,000	13,397,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.93606			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.47661			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.81463			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.60949			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.62706			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.62882			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.71528			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.89444			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.25720			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.30847			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.33920			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.69617		10.00000	99.66860			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.70372		9.75000	99.67683			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.71077		100.00000	9.68490			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.54011			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.19245			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.57118			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.29720			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.52503			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.32571			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.06165			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.03370			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.00230			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.95808			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.72359			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.60354			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.51426			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.48578			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.40865			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.12192			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.59768			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.95274			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.51905			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.94000	109.92087		8.94000	109.89431			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.61742			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.23871			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.61023			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.21000	103.35075		9.21000	103.32505			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	89.71263		100.00000	89.49646			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	89.81182		100.00000	89.59541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VIP1C3	On 07/11/2013	Spot Bond	100.00000		89.84488	100.00000	89.62839				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.86424				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.82026				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.72407				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.75064				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.75183				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	99.79729				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	99.79092				0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.65537				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	133.76000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.41500		118.62698	6.41500	118.60663				654,330,000.00	102,000	92,395,000.00
WS05	On 01/08/2018	Spot Bond	0.53000		240.08941	0.53000	240.06259				0.00	0	60,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.45500		106.78544	6.45500	106.76700				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.37500		107.93626	7.37500	107.91502				14,750,000,000.00	2,000,000	86,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.64500		108.92680	7.64500	108.90460				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.04000		107.66073	8.04000	107.63767				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.08000		107.96119	8.08000	107.93795				0.00	0	15,000,000.00
Z009	On 30/11/2013	Spot Bond	5.24500		98.97596	5.24500	98.96189				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.00500		90.00461	6.00500	89.99014				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.23500		97.29803	5.23500	97.28430				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.24500		96.04262	5.24500	96.02911				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.93500		88.53548	5.93500	88.52133				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.22500		94.01924	5.22500	94.00607				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.00500		89.99014	6.00500	89.97567				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.03500		65.90785	7.03500	65.89547				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA021		On 20/10/2015	Spot Bond	100.00000	23.57073	100.00000	23.52601			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	12.47628	100.00000	12.45261			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>558,423,914,217,120.00</b>	<b>0</b>	<b>00 680 814 550.00</b>
<b>Grand Total:</b>										<b>558,437,150,192,693.00</b>	<b>0</b>	<b>00 682 715 544.00</b>