



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 25/11/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 27/11/2013	Any day expiry	10.05950	10.05950		10.08590	10.08590		12.26	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,759.50000	1.75950	1,785.90330	1.78590	21.92	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00330	0.00000	21.92	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	629.50990	0.62951	655.96770	0.65597	24.84	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	0.00990	0.00001	0.06770	0.00007	24.84	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	0.01000	0.00001	0.07430	0.00007	24.48	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	619.51000	0.61951	645.97430	0.64597	24.48	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	609.51020	0.60951	635.98160	0.63598	24.13	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	0.01020	0.00001	0.08160	0.00008	24.13	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	509.51250	0.50951	536.11210	0.53611	20.60	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	0.01250	0.00001	0.21210	0.00021	20.60	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	0.13260	0.00013	1.12640	0.00113	18.09	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	359.63260	0.35963	387.02640	0.38703	18.09	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Call	22.62560	0.02263	50.29920	0.05030	13.31	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.10	Put	63.12560	0.06313	64.39920	0.06440	13.31	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Call	0.50150	0.00050	2.73790	0.00274	19.84	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.41	Put	351.00150	0.35100	326.83790	0.32684	19.84	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	0.03640	0.00004	0.17510	0.00018	27.83	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	690.53640	0.69054	664.27510	0.66428	27.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.08070	10.08070	10.10870	10.10870	12.90	430,103,146.20	42,666	552,782.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,680.70000	2.68070	2,708.70000	2.70870	19.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.00000	0.00000	0.00000	0.00000	19.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.00070	0.00000	0.00070	0.00000	23.89	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,080.70070	2.08070	2,108.70070	2.10870	23.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,330.77170	1.33077	1,358.77330	1.35877	19.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	0.07170	0.00007	0.07330	0.00007	19.81	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,180.84930	1.18085	1,208.85800	1.20886	18.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	0.14930	0.00015	0.15800	0.00016	18.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	0.17160	0.00017	0.18260	0.00018	18.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,152.97160	1.15297	1,180.98260	1.18098	18.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,103.02060	1.10302	1,131.03690	1.13104	18.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	0.22060	0.00022	0.23690	0.00024	18.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,080.94680	1.08095	1,108.96590	1.10897	17.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	0.24680	0.00025	0.26590	0.00027	17.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
2025	On 06/02/2014	Bond Future	111.00	Put	298.75000		0.29875	298.32000	0.29832		298.750		0.00	0	0.00	
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00	
2025	On 06/02/2014	Bond Future	111.01	Put	308.75000		0.30875	308.32000	0.30832		308.750		0.00	0	0.00	
2038	On 06/02/2014	Bond Future			106.95453		106.95453	106.95355	106.95355				0.00	0	24.00	
2038	On 06/02/2014	Bond Future	106.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00	
2038	On 06/02/2014	Bond Future	106.99	Put	35.47000		0.03547	36.45000	0.03645		35.470		0.00	0	0.00	
2038	On 06/02/2014	Bond Future	107.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00	
2038	On 06/02/2014	Bond Future	107.00	Put	45.47000		0.04547	46.45000	0.04645		45.470		0.00	0	0.00	
2038	On 06/02/2014	Bond Future	107.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00	
2038	On 06/02/2014	Bond Future	107.01	Put	55.47000		0.05547	56.45000	0.05645		55.470		0.00	0	0.00	
2050	On 06/02/2014	Bond Future			111.47196		111.47196	111.47062	111.47062				0.00	0	472.00	
2050	On 06/02/2014	Bond Future	109.99	Call	1,481.96000		1.48196	1,480.62000	1.48062		1,481.960		0.00	0	0.00	
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00	
2050	On 06/02/2014	Bond Future	110.00	Call	1,471.96000		1.47196	1,470.62000	1.47062		1,471.960		0.00	0	0.00	
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00	
2050	On 06/02/2014	Bond Future	110.01	Call	1,461.96000		1.46196	1,460.62000	1.46062		1,461.960		0.00	0	0.00	
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00	
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00	
AL37	On 06/02/2014	Index Future			414.19000		414.19000	414.47100	414.47100				0.00	0	0.00	
AL37	On 08/05/2014	Index Future			419.63900		419.63900	419.92600	419.92600				0.00	0	0.00	
AL7T	On 06/02/2014	Index Future			488.18800		488.18800	488.58500	488.58500				0.00	0	1.00	
AL7T	On 08/05/2014	Index Future			494.61000		494.61000	495.01500	495.01500				0.00	0	0.00	
ALBI	On 06/02/2014	Index Future			439.41600		439.41600	439.72200	439.72200				0.00	0	790.00	
ALBI	On 08/05/2014	Index Future			445.19700		445.19700	445.50900	445.50900				0.00	0	85.00	
ALBI	On 07/08/2014	Index Future			451.35800		451.35800	451.68700	451.68700				0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.22160		9.22160	9.24960	9.24960				8,788,184.80	953	9,937.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	921.75440		0.92175	949.82100	0.94982		921.754		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	0.15440		0.00015	0.22100	0.00022		0.154		0.00	0	201.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	623.42690		0.62343	651.48330	0.65148		623.427		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	1.82690		0.00183	1.88330	0.00188		1.827		0.00	0	100.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	145.44580		0.14545	135.16890	0.13517		145.446		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	67.04580		0.06705	84.76890	0.08477		67.046		0.00	0	201.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	26.85950		0.02686	37.34620	0.03735		26.859		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	265.25950		0.26526	247.74620	0.24775		265.260		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	25.24680		0.02525	35.32900	0.03533		25.247		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	273.64680		0.27365	255.72900	0.25573		273.647		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	282.11900		0.28212	263.80480	0.26380		282.119		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	23.71900		0.02372	33.40480	0.03340		23.719		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	10.79220		0.01079	16.46410	0.01646		10.792		0.00	0	100.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	389.19220		0.38919	366.86410	0.36686		389.192		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	0.49870		0.00050	0.93870	0.00094		0.499		0.00	0	201.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,078.89870		1.07890	1,051.33870	1.05134		1,078.899		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	0.10950		0.00011	0.19900	0.00020		0.109		0.00	0	100.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,378.50950		1.37851	1,350.59900	1.35060		1,378.510		0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.29120		9.29120	9.32010	9.32010				11.90	789,752.00	85	3,377.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	166.75160		0.16675	181.03160	0.18103		166.752		0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	365.55160		0.36555	350.93160	0.35093		365.552		0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	163.48510		0.16349	177.57820	0.17758		163.485		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	372.28510		0.37229		357.47820	0.35748	372.285	12.25	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	160.27330		0.16027		174.18060	0.17418	160.273	12.27	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	379.07330		0.37907		364.08060	0.36408	379.073	12.27	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.35640		9.35640		9.38580	9.38580		12.05	0.00	0	250.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	157.33700		0.15734		167.63020	0.16763	157.337	12.80	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	690.93700		0.69094		671.83020	0.67183	690.937	12.80	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	698.69310		0.69869		679.47110	0.67947	698.693	12.82	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	155.09310		0.15509		165.27110	0.16527	155.093	12.82	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	152.87720		0.15288		162.94310	0.16294	152.877	12.83	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	706.47720		0.70648		687.14310	0.68714	706.477	12.83	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.43200		9.43200		9.46140	9.46140		12.24	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	367.27050		0.36727		382.92180	0.38292	367.271	12.34	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	475.27050		0.47527		461.52180	0.46152	475.271	12.34	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	363.32200		0.36332		378.85570	0.37886	363.322	12.36	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	481.32200		0.48132		467.45570	0.46746	481.322	12.36	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	359.41020		0.35941		374.82650	0.37483	359.410	12.37	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	487.41020		0.48741		473.42650	0.47343	487.410	12.37	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.55750		9.55750		9.59690	9.59690		13.56	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	20.50800		0.02051		26.75170	0.02675	20.508	15.33	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	403.00800		0.40301		369.85170	0.36985	403.008	15.33	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	19.52170		0.01952		25.49230	0.02549	19.522	15.38	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	412.02170		0.41202		378.59230	0.37859	412.022	15.38	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	18.57990		0.01858		24.28730	0.02429	18.580	15.42	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	421.07990		0.42108		387.38730	0.38739	421.080	15.42	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.66790		9.66790		9.70830	9.70830		11.93	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	159.59890		0.15960		179.32220	0.17932	159.599	12.67	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	431.69890		0.43170		411.02220	0.41102	431.699	12.67	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	156.80480		0.15680		176.33960	0.17634	156.805	12.70	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	438.90480		0.43890		418.03960	0.41804	438.905	12.70	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	154.05510		0.15406		173.40430	0.17340	154.055	12.72	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	446.15510		0.44616		425.10430	0.42510	446.155	12.72	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			14.49090		14.49090		-22.24670	-22.24670			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			468.32830		468.32830		491.17400	491.17400			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			264.47040		264.47040		294.25040	294.25040			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			90.11070		90.11070		129.16150	129.16150			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			1.13790		1.13790		2.30110	2.30110			0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			57.41920		57.41920		36.60130	36.60130			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			549.60410		549.60410		559.81780	559.81780			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			604.91400		604.91400		617.18010	617.18010			0.00	0	3,784.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.05440		11.05440		11.13340	11.13340		12.40	0.00	0	385.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	302.37990		0.30238		371.31570	0.37132	302.380	13.38	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	37.97990		0.03798		27.91570	0.02792	37.980	13.38	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	294.27700		0.29428		362.86000	0.36286	294.277	13.34	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	39.87700		0.03988		29.46000	0.02946	39.877	13.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	286.25390		0.28625		354.47360	0.35447	286.254	13.30	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	41.85390		0.04185		31.07360	0.03107	41.854	13.30	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.21900		11.21900		11.30000	11.30000		13.23	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	300.52070		0.30052		345.01220	0.34501	300.521	13.47	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	371.52070		0.37152		335.01220	0.33501	371.521	13.47	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	296.66510		0.29667		340.55160	0.34055	296.665	13.49	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	377.66510		0.37767		340.55160	0.34055	377.665	13.49	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	292.85550		0.29286		336.38070	0.33638	292.855	13.52	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	383.85550		0.38386		346.38070	0.34638	383.856	13.52	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.65730		1.65730		1.66380	1.66380		12.89	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	227.52450		0.02275		275.32760	0.02753	227.525	12.89	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	154.52450		0.01545		137.32760	0.01373	154.525	12.89	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	181.13800		0.01811		223.15050	0.02232	181.138	13.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	208.13800		0.02081		185.15050	0.01852	208.138	13.23	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	142.81020		0.01428		178.91140	0.01789	142.810	13.57	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	269.81020		0.02698		240.91140	0.02409	269.810	13.57	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.67470		1.67470		1.68140	1.68140		12.88	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	431.25730		0.04313		462.98440	0.04630	431.257	13.56	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	584.25730		0.05843		548.98440	0.05490	584.257	13.56	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	395.32230		0.03953		422.92760	0.04229	395.322	13.73	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	648.32230		0.06483		608.92760	0.06089	648.322	13.73	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	362.23470		0.03622		388.53860	0.03885	362.235	13.90	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	715.23470		0.07152		674.53860	0.06745	715.235	13.90	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.06618		113.06618		113.06471	113.06471			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,076.18000		2.07618		2,074.71000	2.07471	2,076.180		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	2,066.18000		2.06618		2,064.71000	2.06471	2,066.180		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	2,056.18000		2.05618		2,054.71000	2.05471	2,056.180		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.69882		83.94920		9.68468	84.05380			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,186.97000		1.18697		1,082.37000	1.08237	1,186.970		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,111.44000		1.11144		1,006.84000	1.00684	1,111.440		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,036.02000		1.03602		931.42000	0.93142	1,036.020		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.81809		81.27143		9.80340	81.37798			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,054.78000		2.05478		1,948.23000	1.94823	2,054.780		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	1,979.49000		1.97949		1,872.94000	1.87294	1,979.490		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	1,904.30000		1.90430		1,797.75000	1.79775	1,904.300		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/02/2014	GOVI			438.84900		438.84900		439.14100	439.14100			26,330,940.00	6	379.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	11,410.00000		1.14100		8,490.00000	0.84900	11,410.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	11,510.00000		1.15100		8,590.00000	0.85900	11,510.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	11,610.00000		1.16100		8,690.00000	0.86900	11,610.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			450.77500		450.77500		451.08900	451.08900			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	92,150.00000		9.21500		89,010.00000	8.90100	92,150.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	92,250.00000		9.22500		89,110.00000	8.91100	92,250.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	92,350.00000		9.23500		89,210.00000	8.92100	92,350.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014	Index Future			200.65000		200.65000		200.65000	200.65000			0.00	0	1,328.00
IGOV	On 08/05/2014	Index Future			203.31400		203.31400		203.31600	203.31600			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			543.36000		543.36000		543.23900	543.23900			0.00	0	190.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.20000		94.80000		5.20000	94.80000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.21000		94.79000		5.20000	94.80000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.26000		94.74000		5.28000	94.72000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.30000		94.70000		5.31000	94.69000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.38000		94.62000		5.40000	94.60000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.52000		94.48000		5.51000	94.49000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.59000		94.41000		5.64000	94.36000			0.00	0	4,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.96000		94.04000		6.04000	93.96000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.31000		93.69000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.62000		93.38000		6.69000	93.31000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.92000		93.08000		7.00000	93.00000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.22000		92.78000		7.29000	92.71000			0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.26830		8.26830		8.22580	8.22580		9.60	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	155.90290		0.15590		128.98720	0.12899	155.903	10.31	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	27.60290		0.02760		43.18720	0.04319	27.603	10.31	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	148.11680		0.14812		122.19000	0.12219	148.117	10.24	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	29.81680		0.02982		46.39000	0.04639	29.817	10.24	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	140.48190		0.14048		115.57250	0.11557	140.482	10.18	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	32.18190		0.03218		49.77250	0.04977	32.182	10.18	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.34130		8.34130		8.29830	8.29830		9.83	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	299.93850		0.29994		274.55710	0.27456	299.938	9.99	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	98.63850		0.09864		116.25710	0.11626	98.639	9.99	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	293.25210		0.29325		268.26240	0.26826	293.252	9.98	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	101.95210		0.10195		119.96240	0.11996	101.952	9.98	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	286.64370		0.28664		262.04770	0.26205	286.644	9.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.54	Call	1,194.03000		1.19403		1,273.84000	1.27384	1,194.030	19.14	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,935.53000		4.93553		4,906.74000	4.90674	4,935.530	19.14	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,216.91000		1.21691		1,297.46000	1.29746	1,216.910	19.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,877.28000		4.87728		4,849.23000	4.84923	4,877.280	19.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,240.08000		1.24008		1,321.38000	1.32138	1,240.080	19.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,819.46000		4.81946		4,792.16000	4.79216	4,819.460	19.15	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.10971		73.79902		9.09479	73.90949		20.19	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	866.85000		0.86685		909.64000	0.90964	866.850	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,279.89000		11.27989		11,212.21000	11.21221	11,279.890	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	879.92000		0.87992		923.13000	0.92313	879.920	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,202.30000		11.20230		11,135.04000	11.13504	11,202.300	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	893.15000		0.89315		936.76000	0.93676	893.150	19.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,125.01000		11.12501		11,058.15000	11.05815	11,125.010	19.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.19572		74.82118		9.18010	74.93508		19.48	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,314.09000		4.31409		4,399.07000	4.39907	4,314.090	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,462.18000		5.46218		5,433.26000	5.43326	5,462.180	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,347.54000		4.34754		4,432.80000	4.43280	4,347.540	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,421.05000		5.42105		5,392.41000	5.39241	5,421.050	19.38	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,381.11000		4.38111		4,466.66000	4.46666	4,381.110	19.39	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,380.16000		5.38016		5,351.81000	5.35181	5,380.160	19.39	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.28584		72.70875		9.26988	72.82329		19.83	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,617.39000		4.61739		4,696.29000	4.69629	4,617.390	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,787.60000		6.78760		6,751.96000	6.75196	6,787.600	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,649.00000		4.64900		4,728.15000	4.72815	4,649.000	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,744.21000		6.74421		6,708.82000	6.70882	6,744.210	19.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,680.71000		4.68071		4,760.12000	4.76012	4,680.710	19.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,701.03000		6.70103		6,665.90000	6.66590	6,701.030	19.71	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.74475		161.74475		161.74437	161.74437			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	254.75000		0.25475		254.37000	0.25437	254.750		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	244.75000		0.24475		244.37000	0.24437	244.750		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	234.75000		0.23475		234.37000	0.23437	234.750		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.03234		129.03234		129.03832	129.03832			0.00	0	522.00
R211	On 06/02/2014	Bond Future	128.99	Call	42.34000		0.04234		48.32000	0.04832	42.340		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	32.34000		0.03234		38.32000	0.03832	32.340		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	22.34000		0.02234		28.32000	0.02832	22.340		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium 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 06/02/2014	Bond Future		9.20771	99.21665		9.19330	99.35972			0.00	0	10,220.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,180.08000	1.18008	1,037.01000	1.03701	1,180.080		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,078.81000	1.07881	935.74000	0.93574	1,078.810		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	977.73000	0.97773	834.66000	0.83466	977.730		0.00	0	0.00
R248	On 08/05/2014	Bond Future		9.29955	96.09992		9.28463	96.24544			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	2,589.99000	2.58999	2,444.47000	2.44447	2,589.990		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	2,487.86000	2.48786	2,342.34000	2.34234	2,487.860		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,385.92000	2.38592	2,240.40000	2.24040	2,385.920		0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future		19,772.87000	19,772.87000		19,868.35000	19,868.35000			0.00	0	0.00

Total for Derivatives : **603,453,262.30** **54,991** **2 352 483.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.89765			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.65000	104.70638		6.65000	104.68746			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.16201			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.30000	105.79514		8.30000	105.77137			0.00	0	3,844,200,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.01709			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.11948			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.16500	96.73937		9.16500	96.71543			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.95000	102.80767		6.95000	102.78827		3,475,000,000.00	500,000	393,500,000.00	
AB07	On 07/03/2014	Spot Bond		5.05000	102.98933		5.05000	102.97528			0.00	0	1,015,700,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.45210			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.43500	106.09630		8.43500	106.07210			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.84000	135.51892		0.84000	135.50279		67,200,000,000.00	80,000,000	40,000,000.00	
ABCP13	On 07/12/2023	Spot Bond		2.35000	127.85367		2.35000	259.61504		235,000,000,000.00	100,000,000	50,000,000.00	
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.03548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.42073				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.78587				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.28501				0.00	0	100,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.34321				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.38187				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.50127				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.41000	107.29099	7.41000	107.26942				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.42001				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.30000	104.11987	6.30000	104.10204				0.00	0	6,800,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.92095				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.11936				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.98353				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.95973				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.04478				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.23037				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.40487				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.37826				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.57519				0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.12740				0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.60740				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000	129.88331	5.29000	129.85247				0.00	0	385,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.05000	125.55189	3.05000	125.52936				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.79000	116.82616	2.79000	116.80606				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.44000	100.59303	4.44000	100.57138				0.00	0	376,900,000.00
ABLI06	On 19/07/2020	Spot Bond	5.85000	102.18234	5.85000	103.00366				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.83500	116.19035	10.83500	116.15705				0.00	0	91,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.37389			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.44922			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.52914			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.60642			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.09000		112.03256		4.09000	112.00943			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		44.63266		100.00000	44.52334			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000		163.24257		2.09000	163.21758			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		156.06672		2.76000	156.04007			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.12000		167.41143		2.12000	167.38573			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.18000		166.19924		2.18000	166.17339			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.83125		73.02294		7.83125	72.99542			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.83125		73.02294		7.83125	72.99542			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	90.12000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.23644			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	91.23000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	90.08000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	90.56000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	86.64000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	86.15000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.87450			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.77181			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	85.63000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	5.84000		106.77539		5.84000	106.75859			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	86.94000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.89000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.33000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04815		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	6.94000	113.62999	6.94000	113.60857		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.79991		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	82.22000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	84.55000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.74000	93.56922	2.74000	100.77049		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.72000	99.00264	2.72000	146.48024		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.78000	110.15116	2.78000	189.39207		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	83.34000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.46000	90.87904	9.46000	91.46817		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	91.58000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.70000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	106.62386		0.00		0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	88.76000		0.00		0	0.00	
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	91.52000		0.00		0	0.00	
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	98.03000		0.00		0	0.00	
ABN76	On 21/12/2026	Spot Bond	9.63000	109.46394	9.63000	110.93794		0.00		0	0.00	
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.00000		0.00		0	0.00	
ABN79	On 21/12/2026	Spot Bond	9.57500	111.34412	9.57500	111.36160		0.00		0	0.00	
ABN80	On 31/03/2021	Spot Bond	8.76000	90.36425	8.76000	90.34296		0.00		0	0.00	
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	103.13000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	107.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.67000		110.26312		9.67000	110.63133			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	91.74000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.13500		108.16942		8.13500	108.14559			2,440,500,000.00	300,000	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.60000		102.88761		6.60000	102.86916			132,000,000,000.00	20,000,000	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.75000		101.34559		8.75000	97.22572			1,403,500,000,000.00	160,400,000	527,500,000.00
ABS7	On 11/09/2026	Spot Bond	9.83000		94.46461		9.83000	94.43957			8,847,000,000,000.00	900,000,000	313,600,000.00
ABS9	On 17/03/2016	Spot Bond	7.30000		106.15641		7.30000	106.13539			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	1.54000		130.08960		1.54000	130.07167			0.00	0	190,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.16000		129.82610		2.16000	263.62154			172,800,000,000.00	80,000,000	40,000,000.00
ABSI3	On 31/01/2017	Spot Bond	0.78000		124.26234		0.78000	127.01898			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.00000		124.64667		2.00000	127.13139			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		33.86376		100.00000	33.78173			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.10000		106.52804		11.10000	106.49626			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.17654			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.66693		100.00000	2.66039			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.18124			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.24774			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		15.89612		100.00000	15.85719			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.17183			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		59.97628		11.00000	59.95913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL04U	On 20/06/2016	Spot Bond	100.00000		10.17352	100.00000	10.14860				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.02643				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.13441				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.43753				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.59132				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.36895				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.41529				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.43568				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.52239				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.52239				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.53839				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.33190				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.53839				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.50640				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	85.94932				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.30587				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.37683				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.19588				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.28563				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.38754				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	101.43365				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	101.45216				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.41511			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.19286			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.33191			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.20500	105.55177		9.20500	105.52538			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.22076			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.20000	103.21692		7.20000	103.19682			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.49909			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.60327			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.33290			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	100.56434			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.37929			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	153.58348			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	153.61290			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.36890			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.16543			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.16543			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.56434			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01738			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.32253			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.31141			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.45541			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.90712			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.45394			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.07411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.20142			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.40415			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.78653			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.20563			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.37448			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.15023			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.12981			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.34500			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.32152			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.19664			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.16508			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22634			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.34129			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.27637			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.20221			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22263			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.91988	10.23000	101.89179			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24287			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21149			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.70281			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	112.66425			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.14749			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.24000	106.69205	9.24000	106.66572			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33566			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.24237	1.75000	110.35033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.22077			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.22430			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31006			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.35622			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.26390			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.34698			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.30083			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40235			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.58783			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.36544			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.78425			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.34698			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.30314			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.38179			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.40588			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.21134			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.23918			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.41154			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.39867			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50381			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.31930			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48906			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49460			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50381			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.76161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.43003			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.43003			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	112.64218			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	113.44148			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.22695			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.21402			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.11986			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.24911			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.25465			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.31006			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.22879			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.02970			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.05055			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.32652			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54280			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.14820			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	100.00000	0.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	8.80083	100.00000	8.77951				0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.10590			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.11784			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.12577			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.72719			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.80853			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.91685			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.69620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond		7.77000	98.15946		7.77000	98.13891			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.92236			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.08762			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.22000	103.25395		8.22000	103.23098		13,069,800,000,000.00	1,590,000,000	2,834,945,100.00	
AIR02	On 30/04/2023	Spot Bond		9.27000	115.83917		9.27000	115.81034			0.00	0	11,000,000.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	63.66359		100.00000	63.50936			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.02000	110.33606		7.02000	110.31503			0.00	0	1,730,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	60.63637		100.00000	60.48948			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	12.47440		100.00000	12.44664			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.97000	151.38082		2.97000	151.35404			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.79000	101.65607		4.79000	129.91488		95,800,000,000.00	20,000,000	10,000,000.00	
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.21682			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.26898			0.00	0	300,000,000.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.76513			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.75919			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.68787			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.30960			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.11050			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.71000	105.77050		8.71000	105.74573			0.00	0	193,100,000.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.72071			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.56877			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	92.96637		100.00000	92.73395			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.45110			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.90000	109.93231		6.90000	109.91182		1,380,000,000.00	200,000	200,000.00	
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.18871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.07458			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.28000		103.33500		6.28000	103.31745			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.58500		105.89156		8.58500	105.86711			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.41776			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.79327		105.25004		10.79327	104.01687			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.69124		102.97103		10.69124	102.53851			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.74537		102.84420		10.74537	102.46101			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.56787			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.79950		102.84868		10.79950	102.36985			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.82902		101.72161		11.82902	101.70308			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.60728			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.60728			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.60735			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.04327		101.68521		11.04327	101.69610			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.95640		103.98070		10.95640	102.43788			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.69124		102.97103		10.69124	102.53851			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.92782		103.18203		10.92782	102.58414			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.14813		96.43827		10.14813	101.96178			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.52064			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.50389			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.50389			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.41799			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.98562			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.37377		102.08127		10.37377	101.89497			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.36000		100.98216		11.36000	100.95143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.42300			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	69.59821		10.22500	98.33510			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.98561			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.37100			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.75272		12.22500	101.45640			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.48047			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.11000	64.21774		11.11000	100.87279			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.43361			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.47266			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.47266			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.83125			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.41487			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.06567			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.48885			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.94493			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.98562			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.48885			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.79327	105.62070		13.79327	104.45567			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.13202	103.00065		15.13202	102.97823			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.03083	102.75979		14.03083	102.55702			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.97866			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.97866			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.97866			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.05624			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	11.74069		100.00000	11.71841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.56543	100.00000	21.51319				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.62696	100.00000	19.57942				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.11541	100.00000	12.08606				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.11541	100.00000	12.08606				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.64811	100.00000	14.61262				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.69233	100.00000	12.66159				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	76.77336	100.00000	76.62103				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.63714				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.60761				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.64696				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000	105.33235	2.06000	171.87879				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.19000	96.74881	8.19000	141.14010				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.19000	98.08004	8.19000	141.46112				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.57500	97.17911	8.57500	97.15670				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.42802				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.17649				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.54884				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.25672				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	83.63636	100.00000	83.44671				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.80000	98.74411	7.80000	98.72324				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.62291				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.66765			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.68271			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.73287			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.78299			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.92291			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.41928		100.00000	9.39647			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.48000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.50651			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.51787			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.52166			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.56706			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.62752			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.21590		100.00000	9.19357			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.21590		100.00000	9.19357			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.24425			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.35241			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.38190			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.13500	103.66681		8.13500	103.64398			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.47037			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62748			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.59137		100.00000	6.57523			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.59137		100.00000	6.57523			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	5.62500	106.18862		5.62500	106.17261			0.00	0	73,100,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.52877			0.00	20,000,000	10,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.98079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.51108			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	97.87409			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.09525			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.11208			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.09344			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.09872			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.10829			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.14790			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.21396			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.33200			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.92147		100.00000	14.88532			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.15434			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.10000	107.05773		6.10000	107.03996			0.00	0	10,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.23500	113.23094		9.23500	113.20271			1,847,000,000.00	200,000	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.80638			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.97558			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.93500	104.03340		8.93500	104.00828			3,574,000,000.00	400,000	680,900,000.00
CBL12	On 06/09/2018	Spot Bond		11.02000	103.64827		11.02000	103.61756			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.67903			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.27000	104.77467		11.27000	104.74345			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.41060			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.12500	101.17506		9.12500	101.15013			3,650,000,000.00	400,000	40,700,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.05062			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.71000	100.21489		11.71000	100.18390			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.43283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.90004			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.37712			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.08500		93.12981		10.08500	93.10450			0.00	0	2,100,000.00
CCT01	On 23/06/2023	Spot Bond	10.02000		120.87131		10.02000	120.83903			2,404,800,000,000.00	240,000,000	80,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.87000		116.62764		9.87000	116.59694			7,698,600,000,000.00	780,000,000	260,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.21000		115.76658		9.21000	115.73779			0.00	0	3,386,700,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.26104			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.48500		103.12075		11.48500	103.08894			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.29355			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.60829			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.28627			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.47952			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.88691			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.89703			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.24102			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.23841			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.25222			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.70295			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.65715			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.65715			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.27855			0.00	49,500,000	16,500,000.00
CLN167	On 30/04/2014	Spot Bond	100.00000		87.80995		100.00000	87.60716			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		87.80995		100.00000	87.60716			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		87.80995		100.00000	87.60716			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.36898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN172	On 30/04/2014	Spot Bond	100.00000		87.80995	100.00000	87.60716				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.64953				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.80425				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.10205	10.11000	104.07416				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.80425				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.94388				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	106.79253				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.72514	2.76000	114.27484				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	105.86351				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		111.24534	3.14000	114.21928				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.00748	8.25000	101.98470				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.80425				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.80425				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.25208	3.10000	113.82023				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.07933	2.40000	113.65750				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.98753				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.87124				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.76585				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.77662				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.00000		102.28455	8.00000	102.26251				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.84946				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.83670				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.69411				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.70814			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.05000	102.42068	8.05000	102.39848			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.05000	102.42068	8.05000	102.39848			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	106.36824			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	107.81965			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.10000	105.60543	8.10000	105.58252			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.40606			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.56543			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.72109			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.72109			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	70.16731	100.17539	69.99519			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.95149			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.24089			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.42752			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.03410			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.03655			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.41247	9.35000	102.38704			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	102.41247	9.35000	102.38704			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.03404			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.03414			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	93.24910			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.05895			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26587			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.05773			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.09814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09814			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09814			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09814			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09814			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.12857			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17911			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17911			0.00	0	100,000,000.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17911			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17911			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17911			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18755			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.04000	104.18949		9.04000	104.16404			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.65834			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.15655			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.20258			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.20258			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.50560			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61924			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.05658			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.89699			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29159			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28236			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30413			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.02121			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.04238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.04220				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.30042				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	106.21884				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.77941				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.16557				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.07703				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.24542				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.45771				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.45771				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.45771				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.45771				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.30821				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	99.90838				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.67588				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.37327				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.35640				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.26854				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.35640				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.11006				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.51171				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.26872				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.26872				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.26202				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	118.79025				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	103.18418				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	119.12512			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.27718			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.81313			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.60027			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.73738			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	119.28378			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.27705			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.74000	95.06023		10.74000	93.53540			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.26000	94.48757		11.26000	95.07217			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19935			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.52594			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.27015			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.64988			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.57045			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.53396		8.80500	100.64475			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.31930			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.65716			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	112.32953			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.38759			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.41528			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.52225			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.43003			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05597			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05597			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.59146			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.09459			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.60274			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.19935			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.46570			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.49556			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.58005			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.58675			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.79303			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.20719			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.05889			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.23926			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.88478			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.95180			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.58034			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.29804			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.74017			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.80555			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.55158			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.04927			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.34253			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.16677			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.11008		7.01000	37.72347			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	144.34529			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond		8.57500	97.17911		8.57500	129.66435			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.19000	32.15416		8.19000	141.14010			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.19000	32.55187		8.19000	141.46112			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.75122			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	86.63794			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.97902			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.97902			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.42457			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.32078			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.34122			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.34698			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.64988			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.21032			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		100.00000	13.46731		100.00000	100.00000		2,570,000,000,000,000.00	25,700,000,000	15,000,000,000.00	
COJ02	On 15/09/2016	Spot Bond		8.55000	110.57892		8.55000	107.04315			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.58500	105.85216		8.58500	101.33611			0.00	0	865,800,000.00
COJ05	On 05/06/2023	Spot Bond		9.99500	119.23687		9.99500	113.11559			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.90000	110.44682		7.90000	110.42344			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.58500	108.11965		9.58500	108.09169			0.00	0	194,000,000.00
COT01	On 03/04/2023	Spot Bond		10.05000	95.76529		10.05000	95.73950			0.00	0	577,900,000.00
COT02	On 03/04/2028	Spot Bond		10.92000	96.38144		10.92000	96.35330			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.92000	89.30969		10.92000	89.28374			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.96512			0.00	0	17,000,000.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.98200			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.91236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.46162			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.98741			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.58237			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.44500	91.28974		12.44500	94.61477			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.63421		100.00000	10.60065			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.48664			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.86000	98.70541		7.86000	97.84563			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.43015			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.10267			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	98.48723			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.42196			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.45155			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.52614			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.78000	125.72485		6.78000	118.22649			0.00	0	876,200,000.00
DV22	On 07/02/2020	Spot Bond		8.20500	108.83103		8.20500	108.80725		59,904,705,000,000.00	7,301,000,000	7,863,900,000.00	
DV23	On 27/02/2023	Spot Bond		8.68000	110.77671		8.68000	110.75113		1,736,000,000.00	200,000	10,184,300,000.00	
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.13274			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.83500	133.35706		7.83500	133.32920			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.35773			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.88350			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.87373			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.86687			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.37461			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.83670		0.10000	132.38479			0.00	0	2,300,000,000.00
EL28	On 02/05/2028	Spot Bond		2.15000	115.13291		2.15000	115.11507		2,150,000,000,000.00	1,000,000,000	2,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond		2.16000	102.79852		2.16000	102.78256			2,160,000,000,000.00	1,000,000,000	500,000,000.00
EL30	On 29/07/2030	Spot Bond		2.23000	102.73319		2.23000	103.10824			2,230,000,000,000.00	1,000,000,000	500,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.48500	108.72522		9.48500	108.69784			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.33500	109.48352		9.33500	109.45593			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.97000	101.16398		9.97000	101.13680			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.54500	90.09533		10.54500	98.63213			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.14585			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.54855			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.21252			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.31745			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.11148			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	61.99201		100.00000	61.84018			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	66.66669		100.00000	66.66668			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	98.93667		100.00000	98.67631			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	93.28711		100.00000	93.06178			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	126.77946		3.00000	126.75687			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.96000	108.03465		10.96000	108.00332			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.16426			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.70537			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.02888			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.63000	84.49357		9.63000	97.73584			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.05772			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.19146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.17567			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.16853			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.19510			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.18644			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.16228			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.16721			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.15537			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.16256			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.15393			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.15993			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.44000		104.03976		6.44000	104.02164			48,300,000,000.00	7,500,000	248,500,000.00
ES18	On 20/04/2018	Spot Bond	7.42500		107.71261		7.42500	107.69103			85,387,500,000.00	11,500,000	18,037,200,000.00
ES23	On 25/01/2023	Spot Bond	8.34500		113.85366		8.34500	113.82837			50,070,000,000.00	6,000,000	25,323,800,000.00
ES26	On 02/04/2026	Spot Bond	8.78500		94.25087		8.78500	94.22861			10,542,000,000.00	1,200,000	9,001,600,000.00
ES33	On 15/09/2033	Spot Bond	9.60000		83.05532		9.58500	83.14665			11,536,320,000,000.00	1,201,700,000	56,530,123,400.00
ES42	On 25/04/2042	Spot Bond	9.80500		88.34656		9.80500	88.32333			0.00	0	13,282,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.03513			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.74617			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.14527			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.98460			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.21079			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.87121			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.90647		100.00000	10.88004			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.61362		100.00000	10.58790			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.87995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.96480			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	102.13440			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	102.30390			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.90000	103.42036		6.90000	103.40098			0.00	0	845,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.11000	101.27458		9.11000	101.24993			0.00	0	55,300,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.25216			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.25209			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.64274			0.00	20,000,000	10,000,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.87476			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.91000	109.38424		10.91000	109.35250			0.00	0	181,500,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.87631			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.10000	125.38892		2.10000	126.21083			168,000,000,000.00	80,000,000	40,000,000.00
FRBI23	On 07/12/2023	Spot Bond		2.19000	129.51226		2.19000	262.98405			416,100,000,000.00	190,000,000	200,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.45000	97.75822		2.45000	103.68566			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.70000	99.23718		2.70000	146.82733			54,000,000,000.00	20,000,000	10,000,000.00
FRBI33	On 07/12/2033	Spot Bond		2.67000	113.67715		2.67000	195.45516			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.21000	113.14962		7.21000	113.12748			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.03500	58.19220		8.03500	57.48649			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49400	37.15797		9.49400	36.24910			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.90005		9.73000	34.98405			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.86151			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.05667			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	104.24331			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.79520			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.05497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.05497			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	102.17849			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.05396			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.60998			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.88867			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36904			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52104			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.66321			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.16563		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.16563		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.85923			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50381			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85376			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.01005			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42450			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.86672			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.22857			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47615			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.13309		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.75438			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.10558			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.58124			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.69178			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.99718			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.84824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.08721			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.21939			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.99167			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.92732			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.71940			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.68626			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.13495			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.10741			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.03210			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.13863			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.80224			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.95939		100.09221	13.92518			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.32299			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.58818			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.60229			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.81351			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.05018			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.64443			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.48388			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.50245			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.35601			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.39313			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.88135			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.26786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.25148			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.36544			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	51.87812		13.22500	51.85958			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.27682			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.27867			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.96194			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.34514			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.69500	88.75489		3.69500	91.80645			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.41158			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.41158			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.12419			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19935			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.58031			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.71509			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.31930			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.28421			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.47936			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.53516			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.29464			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.47380			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.65670			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.78936			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.87177			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.76655			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.48938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.48019			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.74281			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.24855			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.60043			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.34000	119.91299		3.34000	115.40678			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.50981			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.52649			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.32000	109.85001		3.32000	115.57240			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.12000	99.10084		1.12000	120.57693			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.34000	106.87891		3.34000	115.40678			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.10000	104.77390		2.10000	122.03812			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.17000	103.75448		2.17000	125.51756			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.68316			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.05007			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.08888			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.12812			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.29480			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.49873			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	106.55585			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.77286			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.70250			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.43557			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.93186			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.43373			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	104.81794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.36964			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.02695			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.29004		100.00000	9.26729			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	11.45093		100.00000	11.41478			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.24000	140.97939		4.24000	140.94953			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.88574			0.00	0	1,740,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.65023			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.13411			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.19749			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.97543			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.06644			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.95224			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.70000	124.31329		2.70000	252.42369			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.20000	129.40785		2.20000	262.77196			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.92000	122.14801		2.92000	248.02553			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.47000	102.95581		2.47000	122.87035			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.56018			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.00000	127.15045		2.00000	123.24414			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.73138			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.97130			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.43261			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.20093			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.92500	91.93995		2.92500	91.92387			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	12.85540		104.97509	12.82251			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.81974		101.07593	19.77073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759		11.05871		100.44759	11.03152			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.19708			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		18.05718		100.76967	18.01265			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.50000		101.37272		2.50000	101.35607			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	101.13256			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.80665			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.41000		96.65546		2.41000	104.09518			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.23877			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.44000		96.37019		2.44000	103.78787			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.97980			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		127.33848		2.40000	327.61178			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.90664			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.37534			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.35242			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.33435			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.99995			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.96680			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.14978			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.94641			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.83500		103.99667		5.83500	103.98015			0.00	0	620,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.19000		104.93098		6.19000	104.91331			123,800,000,000.00	20,000,000	115,400,000.00
FRX16	On 15/09/2016	Spot Bond	7.19000		103.63709		7.19000	103.61687			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.65500		104.45678		7.65500	104.43510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond		7.88000	110.82079		7.88000	110.79726			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.49500	102.64227		8.49500	102.61868			3,398,000,000.00	400,000	244,800,000.00
FRX20	On 01/10/2020	Spot Bond		8.78500	106.92751		8.78500	101.17282			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.49000	91.32196		9.49000	91.29856			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.62000	112.59524		9.62000	112.56634			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.43500	95.11826		10.43500	95.09197			1,460,900,000,000.00	140,000,000	70,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.48500	78.22939		10.48500	78.20743			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.03326			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.09074			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.13717			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.15573			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.20207			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.27626			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.33189			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.57283			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.29829			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.90745			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.93500	102.80058		8.93500	102.77590			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.40980			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.70952			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.79409			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.09473			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.35746			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.35698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.35557			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.35838			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.77685			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.01151			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.55018			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.56346			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.58912			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.62092			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.66506			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.45385			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.08247			0.00	0	16,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.77721			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.44817			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.08636			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.40457			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.96542			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.27170			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.74545			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.70981			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.36816			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.41167			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.47151			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.49761			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.38053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.68820				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.58803		102.70705	7.58803	101.72024				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.72334				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.94117		102.73419	7.94117	108.65492				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.76850				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.39197		102.77414	8.39197	106.53565				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.82366				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.78176				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.88814				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.92301				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.97500		112.20767	7.97500	112.18383				3,987,500,000.00	500,000	3,725,500,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		131.83499	1.97000	267.70210				0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000		134.92883	1.95000	268.13600				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.48000		100.92333	9.48000	100.89792				948,000,000.00	100,000	2,120,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.50000		100.71236	9.50000	100.68696				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000		39.23156	100.00000	39.05714				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		11.41883	100.00000	11.36806				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		54.54014	100.00000	54.13078				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		30.39638	100.00000	30.16824				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		18.46621	100.00000	18.32760				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.38797	100.00000	9.31750				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.80000		110.58762	1.80000	110.57163			36,000,000,000,000.00	20,000,000,000	68,849,300,000.00	
I2038	On 31/01/2038	Spot Bond	2.32500		107.01569	2.32500	106.99869			18,600,000,000.00	8,000,000	59,338,682,700.00	
I2046	On 31/03/2046	Spot Bond	2.41000		103.97615	2.41000	103.95934			0.00	0	81,210,000,000.00	
I2050	On 31/12/2050	Spot Bond	2.39000		111.61922	2.39000	111.60130			33,460,000,000.00	14,000,000	17,530,000,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.70000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.10000		106.11141	7.10000	106.09097			0.00	0	22,300,000.00	
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.54422			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.50480			0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.32681			0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.49260			0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	6.72500		102.35709	6.72500	102.33860			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	7.60000		105.87766	7.60000	105.85585			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.28500		108.07637	8.28500	108.05213			0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	6.65500		101.56342	6.65500	101.54538			0.00	0	0.00	
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.63250			0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.15691			0.00	0	0.00	
IBL26	On 18/08/2014	Spot Bond	4.09000		112.24032	4.09000	112.21721			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.42000		104.33490	7.42000	104.31425			0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.38354			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.40840			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000	105.68147		0.94000	126.40252			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.07000	105.98447		2.07000	126.48619			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.63494			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.79024			0.00	20,000,000	10,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.95500	104.28050		7.95500	104.25816			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.40009			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.21070			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.20844			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.54000	101.30541		8.54000	101.28227			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.06500	94.26882		9.06500	94.24612			1,813,000,000.00	200,000	110,400,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.42983			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.03500	86.06638		8.03500	98.58734			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.11500	101.18949		9.11500	102.79584			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.44787			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.46254			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.36000	100.79666		7.36000	102.06655			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.32000	100.38197		8.32000	101.80356			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00276		100.00000	0.00275			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.59553			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.62492			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.73500	103.72465		8.73500	98.79536			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.54417		5.00000	100.53053			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.54417		5.00000	100.53053			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.62343		5.00000	101.60979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.54417		5.00000	100.53053			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.82393		4.00000	100.81290			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.21004			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.12553			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.37110			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.79801		9.20000	108.77113			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.16629			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.16629			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.19152			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.76671		100.00000	8.74524			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.57652			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.34900			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.24202			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.10000	101.55611		9.10000	101.53115			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01637			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.20390			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.18336			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.63756			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	5.84668		100.00000	5.82842			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.25000	97.44215		5.25000	97.44214			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.25000	99.92813		5.25000	99.91377			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.25000	99.82769		5.25000	99.74176			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.35000	99.41712		5.35000	99.33027			10,700,000,000,000.00	2,000,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA403		On 14/01/2014	Spot Bond	5.35000	99.31581		5.35000	99.22914			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.35000	99.21471		5.35000	99.12821			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond	5.45000	99.09740		5.45000	99.00950			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.45000	98.99486		5.45000	98.90714			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.45000	98.89254		5.45000	98.80500			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	5.45000	98.79043		5.45000	98.70307			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond	100.00000	80.39648		100.00000	100.00000			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.43068			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.21895			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.33159			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.79327	104.28610		10.79327	103.38302			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.79327	102.14737		10.79327	101.98375			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.37788			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.06202			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34814			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.98895		6.50000	100.97120			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45771			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.00812			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.13735			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.13735			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.24029			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.33928			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.15509			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.98565			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.18704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.27115			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.67969			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.72515			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.98509			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.51185			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.04087			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.26384			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.29370			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.25654			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.98495			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.01663			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.33020			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.64397			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		100.00000	2.23432		100.00000	2.17841			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.09452			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	99.45355		100.00000	99.18256			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.41799			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.97848			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		100.00000	35.35534		100.00000	0.00000			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	66.66668		100.00000	66.66667			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.85989			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.78980			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.80767			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.81963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	8.11000	103.09709	8.11000	103.07458				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	5.75000	102.56495	5.75000	102.54909				5,002,500,000,000.00	870,000,000	290,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.55725				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.43500	105.95224	8.43500	105.92806				846,030,500,000.00	100,300,000	276,800,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.93006				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.90716				0.00	20,000,000	10,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.02182				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.40486				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.28000	107.83176	8.28000	107.80785				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	103.55829				0.00	20,000,000	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.81316				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.16000	97.96108	3.16000	116.90734				63,200,000,000.00	20,000,000	455,500,000.00
IV019	On 31/03/2028	Spot Bond	3.88000	95.22820	3.88000	127.89451				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.17328				0.00	20,000,000	10,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.98362				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.95146				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.59395				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.26810				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.80000	90.10851	3.80000	90.87733				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.80000	90.03339	3.80000	96.88679				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.70958				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.29177				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.18336				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.61000	108.22916	11.61000	108.19543				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.65237				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV19A		On 31/03/2028	Spot Bond	3.88000	94.21759		3.88000	127.89451			0.00	0	88,600,000.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98453			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.65719			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.14098			0.00	0	0.00
IVA348		On 28/11/2013	Spot Bond	5.25000	95.01188		5.25000	99.91377			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IVA350		On 12/12/2013	Spot Bond	5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.35000	99.18586		5.35000	99.09942			0.00	0	0.00
IVA405		On 30/01/2014	Spot Bond	5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.45000	98.84875		5.45000	98.77586			0.00	0	0.00
IVA408		On 20/02/2014	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	100.29416			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.52909			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.55226			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.51510			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.93288			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.28352			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.45482			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.45085			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.25105			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.45287			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.11896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.02726			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.91439			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.80777			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81375			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.82571			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.77188			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.68318			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.52904			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.27656			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.21491			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.49464			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.29353			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	97.45524		100.00000	97.19878			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	77.74648		100.00000	77.52809			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	68.48030		100.00000	68.35206			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.53167			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	40.50078		100.00000	40.40267			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.80052			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	13.65160		100.00000	13.61853			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.84477			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	39.28836		100.00000	38.99347			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	53.17139		100.00000	53.00538			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.80603			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.59511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond	8.57000		140.66767		8.57000	140.63507			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.55745			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.30521			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.49392			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.53500		99.50906		8.53500	99.48646			7,681,500,000.00	900,000	101,600,000.00
LGL03	On 03/04/2018	Spot Bond	8.68500		69.10815		8.68500	97.41840			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.21500		100.42143		9.21500	102.34343			93,071,500,000.00	10,100,000	120,900,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.08450			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.35000		103.74496		11.35000	103.71367			36,320,000,000,000.00	3,200,000,000	3,440,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.28898			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.34588			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.37107			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.40123			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.40070			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.81433			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.37107			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.70560			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.12031			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.87671			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		73.14629		100.00000	73.00000			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		40.31115		100.00000	40.00960			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		39.28836		100.00000	38.99347			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.28145			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.81227			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.21128			0.00	0	2,406,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF027		On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.87428			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.71906			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.44611			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.17999			0.00	0	0.00
MBF031		On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.86010			0.00	0	0.00
MBF032		On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.88979			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.36025			0.00	0	0.00
MBF034		On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.19672			0.00	0	0.00
MBF035		On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.30321			0.00	0	0.00
MBF036		On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.23672			0.00	0	0.00
MBF037		On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.25790			0.00	0	0.00
MBP013		On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.56433			0.00	0	0.00
MBP18U		On 28/01/2014	Spot Bond	100.00000	87.17481	100.00000	100.00000	86.97066			0.00	0	0.00
MBP20U		On 17/02/2014	Spot Bond	100.00000	83.23493	100.00000	100.00000	83.04873			0.00	0	0.00
MBP21U		On 11/04/2014	Spot Bond	100.00000	90.81092	100.00000	100.00000	90.59104			0.00	0	0.00
MBP22U		On 09/09/2014	Spot Bond	100.00000	62.29678	100.00000	100.00000	62.14420			0.00	0	0.00
MBP23U		On 13/02/2015	Spot Bond	100.00000	38.84600	100.00000	100.00000	38.75189			0.00	0	0.00
MBP24U		On 22/03/2016	Spot Bond	100.00000	15.81835	100.00000	100.00000	15.77961			0.00	0	0.00
MBP25U		On 22/03/2015	Spot Bond	100.00000	38.61902	100.00000	100.00000	38.52444			0.00	0	0.00
MBSA01		On 16/04/2019	Spot Bond	8.46000	103.49580		8.46000	103.47223			846,000,000.00	100,000	170,000,000.00
MCB3M		On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.48073			0.00	0	0.00
MCB4M		On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.25554			0.00	0	0.00
MCB5M		On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.36811			0.00	0	0.00
MEFSA1		On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.85536			0.00	0	0.00
MEFSA2		On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.86204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.89539			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.69211			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.82903			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.77000	103.31917		7.77000	103.29753			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.53000	106.98521		8.53000	106.96093			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.41000	107.30199		9.41000	107.27518			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.04000	108.43007		5.04000	108.41533			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.14642			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.19281			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.41500	105.52018		9.41500	105.61474			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.10000	104.04143		7.10000	104.02138			1,420,000,000.00	200,000	4,786,600,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.96490			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.69500	100.22003		8.69500	100.19673			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.96649			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.39500	100.22309		8.39500	100.20057			1,679,000,000.00	200,000	170,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.17000	106.23483		6.17000	106.21728			92,550,000,000.00	15,000,000	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	88.80779		100.00000	88.59223			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.20000	106.75194		7.20000	106.73142			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.34000	109.28139		8.34000	109.25713			2,502,000,000.00	300,000	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	85.88235		100.00000	85.68075			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.96347		100.89771	5.94891			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.04380		100.61875	6.02909			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.22134			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.22493			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.22877			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.23225			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.23385			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.25511			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.27966			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.25014		100.00000	0.24953			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.25014		100.00000	0.24953			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.90000	96.30151		8.90000	96.27835			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.05000	100.89508		7.05000	101.99981			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.81906			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.93247			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.23760			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.69074			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.41051			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.33699			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.53552			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.80000	108.37475		6.80000	108.35473			2,176,000,000,000.00	320,000,000	961,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.78413			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.38000	116.05659		8.38000	116.03027			2,514,000,000.00	300,000	177,700,000.00
NBK4		On 28/10/2024	Spot Bond	10.74500	32.82458		10.74500	32.81540			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.35000	104.07529		7.35000	104.05465			95,550,000,000.00	13,000,000	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.69822			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.73821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK8A		On 24/03/2014	Spot Bond	6.51500	102.08138		6.51500	102.06353			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.24335			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.55000	105.46999		7.55000	105.44840			3,020,000,000.00	400,000	10,000,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.13891			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	100.03682			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18188			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.00331			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.84496			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.90903			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	86.45497			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.91430			0.00	0	0.00
NCLN63		On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.61154			0.00	0	0.00
NCLN65		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.66962			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.54078			0.00	0	0.00
NCLN67		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.89731			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	82.57355			0.00	0	0.00
NCLN71		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.46400			0.00	0	0.00
NCLN72		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.34060			0.00	0	0.00
NCLN73		On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.93994			0.00	0	0.00
NCLN74		On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.23373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.25308			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.17887			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.93302			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.13340			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.12161			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.12068			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.05000		106.17012		8.05000	106.14698			0.00	0	4,400,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.72324			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.30000		103.36930		5.30000	103.35445			0.00	0	33,100,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.78702			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.78500		112.36075		11.78500	112.32522			0.00	0	120,900,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.74140			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.84106			0.00	20,000,000	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.21000		159.24254		2.21000	161.62375			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.46500		107.63940		8.46500	107.61515			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.22031			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.63174			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	102.63174			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.09500		106.49098		9.09500	106.65191			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.01705			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.25469			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.01250			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.01160			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.01506			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.29500		106.45781		9.29500	107.94933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.01853			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.01511			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.01711			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.49500	106.42495		9.49500	106.58007			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.02401			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.01991			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.01848			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.04423			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.03595			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.02121			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond	6.55000	102.80244		6.55000	102.78449			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.20000	122.41434		8.20000	116.26650			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.66500	122.89434		8.66500	122.86554			0.00	0	1,008,800,000.00
NRA023		On 31/05/2023	Spot Bond	2.10500	165.07322		2.10500	165.04795			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.25000	130.13871		9.25000	123.98610			1,387,500,000,000.00	150,000,000	390,350,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.73031			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.71079			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.74898			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.47721			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.27282			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.20279			0.00	0	2,500,000,000.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.97838			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.97209			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	15.44565		100.00000	15.34426			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	28.38427		100.00000	28.31551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML01		On 27/10/2015	Spot Bond	6.33000	105.37041	6.33000	105.35237			4,431,000,000.00	700,000	61,700,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	9.19357	100.00000	9.17130			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	94.19000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	43.82288	100.00000	43.71672			0.00	0	0.00
PMM06		On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.57693			0.00	0	0.00
PMM08		On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.21344			0.00	0	0.00
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.38000			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.22106			0.00	0	0.00
PNP13		On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.21966			0.00	0	0.00
PNP14		On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.08814			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.14607			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.60079			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.18299			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.16144			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.29331			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.23197			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.18691			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.36800			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.29074			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.23393			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.45054			0.00	0	0.00
PR2D1G		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.35927			0.00	0	0.00
PR2D1H		On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.28878			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.50729			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.52353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.53084			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.54707			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.61682			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.63302			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.21646			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.53216			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.10000	108.39805		6.10000	108.38005			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	4.92000	96.20693		4.92000	96.19401			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.99000	38.86537		7.99000	38.85705			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.10500	115.13343		6.10000	115.12340		8,048,960,238,567,500.00	56,422,643,500	22,669,000,000.00	
R158		On 15/09/2015	Spot Bond	6.10000	115.14251		6.10000	115.12340			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.00000	89.92894		6.00000	89.91425			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.10000	121.49364		6.10000	121.47348			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.93000	84.92788		5.93000	84.91417			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.18000	122.98835		8.17000	123.05086		7,255,046,500,000,000.00	86,925,000,000	55,140,884,800.00	
R187P		On 21/12/2026	Spot Bond	7.91000	36.29969		7.91000	36.29199			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.83000	33.95573		7.83000	33.94860			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.70000	273.67003		1.70000	273.63115		17,116,688,000,000.00	10,068,640,000	26,103,212,100.00	
R201		On 21/12/2014	Spot Bond	4.50000	108.18279		4.55000	108.11646		171,508,500,000,000.00	38,113,000,000	34,828,000,000.00	
R202		On 07/12/2033	Spot Bond	2.18000	207.10725		2.18000	207.07513		177,034,312,000,000.00	81,208,400,000	54,173,209,500.00	
R2023		On 28/02/2023	Spot Bond	7.87000	101.10833		7.85000	101.21603		1,650,767,915,000,000.00	09,754,500,000	60,204,256,600.00	
R203		On 15/09/2017	Spot Bond	6.86000	106.24626		6.83500	106.31123		2,618,409,864,000,000.00	81,692,400,000	38,265,400,000.00	
R2030		On 31/01/2030	Spot Bond	8.77500	96.97961		8.77500	95.93687		268,515,000,000,000.00	30,600,000,000	81,780,000,000.00	
R2037		On 31/01/2037	Spot Bond	9.05000	97.45446		9.05000	97.43102		896,764,500,000,000.00	99,090,000,000	74,619,000,000.00	
R204		On 21/12/2018	Spot Bond	7.13500	107.11179		7.11000	107.19841		2,246,436,721,282,000.00	14,847,473,200	53,292,700,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	9.11500	98.31153	9.11500	98.28733					1,069,646,161,500,000.00	17,350,100,000	06,694,500,000.00
R206	On 15/01/2014	Spot Bond	5.23500	103.04063	5.23500	103.02595					0.00	0	56,000,000,000.00
R207	On 15/01/2020	Spot Bond	7.43000	101.79296	7.41500	101.84527					3,810,371,480,000,000.00	12,836,000,000	22,750,400,000.00
R208	On 31/03/2021	Spot Bond	7.60000	96.36600	7.58500	96.42709					1,384,300,805,280,000.00	82,144,842,800	05,001,260,200.00
R209	On 31/03/2036	Spot Bond	8.94500	75.13582	8.93000	75.23219					3,881,740,892,500,000.00	33,956,500,000	13,131,222,200.00
R210	On 31/03/2028	Spot Bond	1.98000	160.00624	1.98000	159.98223					2,924,460,000,000.00	1,477,000,000	10,690,150,000.00
R211	On 31/01/2017	Spot Bond	0.24000	129.13937	0.24000	129.12615					0.00	0	26,926,644,700.00
R212	On 31/01/2022	Spot Bond	1.50000	131.86862	1.50000	131.85061					4,650,000,000,000.00	3,100,000,000	73,119,442,000.00
R213	On 28/02/2031	Spot Bond	8.75500	86.22671	8.74500	86.28443					1,714,931,719,199,500.00	95,880,264,900	77,135,788,300.00
R214	On 28/02/2041	Spot Bond	9.06000	75.84935	9.06000	75.83078					2,594,154,330,000,000.00	86,330,500,000	14,161,500,000.00
R225C	On 15/03/2014	Spot Bond	4.41000	98.72371	4.41000	98.71193					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.52000	96.50649	4.52000	96.49458					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.16000	92.44065	6.16000	92.42516					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.00000	89.92894	6.00000	89.91425					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.92000	87.46549	5.92000	87.45139					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.93000	84.92788	5.93000	84.91417					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	4.58500	99.71191	4.58500	99.69943					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	4.60500	97.47006	4.60500	97.45793					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	4.55500	95.32583	4.55500	95.31410					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.07000	91.07805	6.07000	91.06317					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.94000	88.62569	5.94000	88.61152					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.92000	86.11228	5.92000	86.09856					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.98000	83.48751	5.98000	83.47407					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.81000	78.77376	6.81000	78.75935					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.86000	76.03035	6.86000	76.01634					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond	7.11500	72.68720	7.11500	72.67331			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.09500	70.25885	7.09500	70.24547			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.07500	67.92475	7.07500	67.91185			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.06500	65.64244	7.06500	65.62999			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.37500	62.16991	7.37500	62.15761			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.35500	60.04066	7.35500	60.02882			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.50500	57.28101	7.50500	57.26948			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.47500	55.33816	7.47500	55.32706			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.44500	53.47668	7.44500	53.46600			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.41500	51.69279	7.41500	51.68251			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.37500	50.02900	7.37500	50.01910			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.33500	48.43747	7.33500	48.42794			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.11000	43.18255	8.11000	43.17317			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.07000	41.67662	8.07000	41.66761			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.03000	40.23870	8.03000	40.23004			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.99000	38.86537	7.99000	38.85705			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.95000	37.55339	7.95000	37.54539			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	7.91000	36.29969	7.91000	36.29199			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.87000	35.10138	7.87000	35.09398			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.83000	33.95573	7.83000	33.94860			0.00		0	0.00	
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.95142			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.03956			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.04085			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.05260			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.92391			0.00		0	700,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000		13.06507	100.00000	13.03342				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		3.83017	100.00000	3.82089				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.39779				0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.28477				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.46112				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.03994				0.00	0	20,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.42562				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.68779				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.02150				0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.20035				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.73254				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.12844				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.88931				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.40738				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.44074				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.85262				0.00	0	0.00
RES26	On 13/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.73780				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.67262				0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.20811				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	100.00000		12.94836	100.00000	0.00000				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.53658				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.75682				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.66764				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.81712				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.72809			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.72809			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.69097			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.89803			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.06202			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.74786			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.30250		12.35000	106.26788			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.72162			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.22496		100.00000	12.19534			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.58268			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.18167			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.20103			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.87622			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.95917			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.04227			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.79263		100.00000	1.78824			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.74462		100.00000	9.72102			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	14.36495		100.00000	14.33015			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.13366		100.00000	12.11879			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	23.21269		100.00000	23.03846			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.35170			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	101.14578			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.88500	106.81430		8.88500	106.78880			888,500,000.00	100,000	701,500,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.69765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	7.40000	109.13987		7.40000	109.11796			0.00	0	3,202,600,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.03797			0.00	20,000,000	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.88500	102.48886		8.88500	102.46453			0.00	0	1,762,800,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.68301			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.43105			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.55968			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.69536			0.00	2,580,000,000	1,290,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.68181			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.35000	103.26555		7.35000	103.24496			0.00	0	1,120,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.71000	100.00715		8.71000	99.98373			0.00	0	792,400,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000	131.80589		1.84000	131.78533			36,800,000,000.00	20,000,000	10,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.56000	112.53105		7.56000	112.50798			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.42000	112.77792		7.42000	112.75522			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.35000	112.90163		7.35000	112.87912			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.23500	101.71443		8.23500	101.69176			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.49500	112.64557		7.49500	112.62268			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.46000	112.70731		7.46000	112.68450			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.28350			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.93708			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.48431			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.04777			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.88500	104.91601		7.88500	104.89360			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.34240			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.02017			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.18300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.22737				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.23500		109.44667	9.23500	109.41968				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.82000		101.98603	9.82000	101.95902				196,400,000,000.00	20,000,000	319,300,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000	0.00000	100.24396				0.00	20,000,000	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.46266				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.33806				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000	0.00000	100.03482				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.60000		101.25793	8.60000	101.23437				6,880,000,000.00	800,000	160,000,000.00
SBS3	On 25/05/2026	Spot Bond	8.87000		95.06750	8.87000	95.04471				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.28500		96.48161	9.28500	96.45743				0.00	0	154,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.28000		114.12870	7.28000	114.10653				627,536,000,000.00	86,200,000	76,200,000.00
SBSI11	On 07/12/2023	Spot Bond	2.23000		129.09521	2.23000	262.13692				579,800,000,000.00	260,000,000	380,000,000.00
SBSI12	On 31/01/2017	Spot Bond	0.94000		105.68147	0.94000	126.40252				56,400,000,000.00	60,000,000	30,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	107.86000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		6.59137	100.00000	6.57523				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		155.05952	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.51000		110.76539	1.51000	124.23511				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.98895	6.50000	100.97120				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.44356				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.08736				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS04		On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.53975			0.00	0	0.00
SHS05		On 29/06/2017	Spot Bond	8.93500	103.06340		8.93500	103.03878			1,787,000,000.00	200,000	10,600,000.00
SHS06		On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.55308			0.00	0	2,000,000,000.00
SHS07		On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.88773			0.00	0	0.00
SHS08		On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.18918			0.00	0	0.00
SHS09		On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.06800			0.00	0	0.00
SHS10		On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.46294			0.00	0	0.00
SHS11U		On 19/11/2016	Spot Bond	100.00000	9.45896		100.00000	9.38797			0.00	0	0.00
SLI2		On 15/08/2016	Spot Bond	7.40000	108.14811		7.40000	108.12676			0.00	0	872,600,000.00
SLI3		On 15/08/2023	Spot Bond	8.71000	100.52640		8.71000	102.39787			0.00	0	0.00
SNT01		On 15/09/2017	Spot Bond	8.23500	101.71443		8.23500	101.69176			0.00	0	1,860,000,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.21231			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.10898			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.26881			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.10986			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.51001			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.93500	107.90093		7.93500	107.87799			0.00	0	134,700,000.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.98427			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.95226			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.76464			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.26500	95.22643		9.26500	95.20274			4,632,500,000.00	500,000	2,461,900,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.90701			0.00	90,000,000	30,000,000.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.23821			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.63392			0.00	60,000,000	20,000,000.00
SSN004		On 31/03/2021	Spot Bond	9.19300	88.24452		9.19300	88.22272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond		9.25500	87.94614		9.25500	87.92428			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		5.79500	106.82219		5.79500	106.80551			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.67500	95.99794		8.67500	95.97580			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35264			0.00	90,000,000	30,000,000.00
SSN009	On 15/09/2017	Spot Bond		8.01500	102.42308		8.01500	102.40085			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.00000	113.52300		7.00000	113.50142			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.55000	102.29660		2.55000	102.66981			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.06000	102.08169		8.06000	103.22081			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.20064			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.02366			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.01754			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.59000	110.86927		9.59000	111.24582			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.91882			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.88202			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.27634			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.97500	76.26931		9.97500	77.41532			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.97094			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.82559			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.69461			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.19900			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.09625			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.09713			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.99512			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	98.88774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1032	On 14/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.83998			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.78260			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.79486			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.78367			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.78083			0.00	800,000,000	200,000,000.00
SY1037	On 11/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.79773			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.59594			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	100.00000		80.39648		100.00000	80.21978			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.56000		112.13332		6.56000	112.11343			0.00	0	260,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.77000		103.11085		8.77000	103.08654			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		68.03440		100.00000	67.88464			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		58.66171		100.00000	58.51959			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		18.83051		100.00000	18.78489			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.44500		102.00765		6.44500	101.99000			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.65664			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.37420			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.13735			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.91822			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.75441			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.49076			0.00	0	8,000,000.00
TFS84	On 28/07/2016	Spot Bond	7.35000		106.10545		7.35000	106.08464			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.32123			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.14766			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.69727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.71876			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.81476		7.83000	102.79330			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.68544			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.71232			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.55952			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.68544			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.71232			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.41668		7.16000	102.42216			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.76495			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.76065			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.86355			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.84963			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.26801			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.22035			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.68437			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.71876			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	98.76565		8.73000	103.00200			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.38854			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.40647			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.58000	102.68023		8.58000	99.75774			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.76709			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.43118			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.86141			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.48973			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.19384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.68581			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72725			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.37905		101.06155	6.36344			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.68114			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.86374			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.77782			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.82070			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.27224			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69576			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.71096			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72182			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.71096			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.72182			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.72725			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.70445			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72182			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78151			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.78151			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78151			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.86824			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.88991			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.86282			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.29500			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.32193			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.03623			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.95000		106.16335		7.95000	106.14062			1,590,000,000.00	200,000	50,000,000.00
TL20	On 22/02/2020	Spot Bond	7.59000		96.87301		7.59000	96.82820			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.76500		105.33328		7.76500	105.31112			293,929,321,500,000.00	37,853,100,000	23,429,800,000.00
TN20	On 17/09/2020	Spot Bond	8.73500		110.97089		8.73500	110.94469			151,849,240,000,000.00	17,384,000,000	33,655,000,000.00
TN23	On 06/11/2023	Spot Bond	9.02000		112.16684		9.02000	112.13951			0.00	0	8,892,700,000.00
TN25	On 19/08/2025	Spot Bond	9.32000		103.84816		9.32000	103.82245			13,048,000,000,000.00	1,400,000,000	19,312,700,000.00
TN27	On 14/11/2027	Spot Bond	9.30000		97.24489		9.30000	97.22048			9,308,370,000,000.00	1,000,900,000	8,194,900,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.06991			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.01776			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.38696			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.21812			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.22435			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.22491			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.25524			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.31820			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.85366			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.88841			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.90924			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.94469		10.00000	99.91705			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.94607		9.75000	99.91911			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.94678		100.00000	9.92028			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	98.95192			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.92793			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	97.82351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.57544			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.32169			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.55751			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.36288			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.32453			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.10160			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	95.10796			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.69216			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.38498			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.70777			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	59.26151		100.00000	58.58082			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.64879			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.61930			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.50134			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.23597			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.19315			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.13394			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.71365			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.19315			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.62160			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.19386			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.98500	111.54535		8.98500	111.51827			0.00	0	20,400,000.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.01223			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.74841			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.13791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond		9.17500	105.27788		9.17500	105.25180			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.91192			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.94886			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.33712			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.34932			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.34990			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.02413			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.05580			0.00	100,000,000	1,400,000,000.00
WS04	On 30/05/2016	Spot Bond		6.46000	119.94890		6.46000	113.68142			0.00	0	9,674,700,000.00
WS05	On 01/08/2018	Spot Bond		0.79000	241.16448		0.79000	241.13618		948,000,000,000.00	1,200,000,000	3,600,000,000.00	
WSP1	On 28/05/2015	Spot Bond		6.40000	103.66310		6.40000	103.64535			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.34000	105.04303		7.34000	105.02245		4,404,000,000,000.00	600,000,000	8,800,000,000.00	
WSP3	On 28/05/2019	Spot Bond		7.66500	105.90080		7.66500	105.87916			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.04000	104.78717		8.04000	104.76472			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.12500	104.84311		8.12500	104.82041			0.00	0	1,710,200,000.00
Z009	On 30/11/2013	Spot Bond		4.58500	99.97488		4.58500	99.96233			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.05000	90.96009		6.05000	90.94536			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		4.57500	98.48170		4.57500	98.46954			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		4.58500	97.36228		4.58500	97.35029			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		5.98000	89.46061		5.98000	89.44613			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		4.56500	95.56322		4.56500	95.55150			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.05000	90.94536		6.05000	90.93063			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond		7.05500	66.71737		7.05500	66.70460			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	26.92185		100.00000	26.87077			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	14.25007		100.00000	14.22304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										51,065,685,161,829,000.00	4,008,964,400	13 948 471 600.00
Grand Total:										51,065,685,765,282,300.00	4,009,019,391	13 950 824 083.00