



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 30/09/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 16/10/2013	Any day expiry	10.06850	10.06850	10.10470	10.10470			16.10	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Call	303.94230	0.30394	335.52160	0.33552	303.942	15.31	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Put	35.44230	0.03544	30.82160	0.03082	35.442	15.31	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.07720	10.07720	10.11350	10.11350		15.86	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	692.75790	0.69276	728.33060	0.72833	692.758	16.04	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	5.55790	0.00556	4.83060	0.00483	5.558	16.04	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	683.02040	0.68302	718.55020	0.71855	683.020	15.98	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	5.82040	0.00582	5.05020	0.00505	5.820	15.98	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	673.29550	0.67330	708.78030	0.70878	673.296	15.91	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	6.09550	0.00610	5.28030	0.00528	6.095	15.91	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	615.24000	0.61524	650.40040	0.65040	615.240	15.52	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	8.04000	0.00804	6.90040	0.00690	8.040	15.52	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	159.43080	0.15943	179.82700	0.17983	159.431	15.79	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	152.23080	0.15223	136.32700	0.13633	152.231	15.79	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.08160	10.08160	10.11790	10.11790		15.95	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	11.62970	0.01163	9.89380	0.00989	11.630	15.43	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	603.22970	0.60323	637.79380	0.63779	603.230	15.43	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	12.15370	0.01215	10.33190	0.01033	12.154	15.37	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	593.75370	0.59375	628.23190	0.62823	593.754	15.37	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	584.30010	0.58430	618.68860	0.61869	584.300	15.32	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	12.70010	0.01270	10.78860	0.01079	12.700	15.32	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	546.73210	0.54673	580.72140	0.58072	546.732	15.09	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	15.13210	0.01513	12.82140	0.01282	15.132	15.09	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	159.02270	0.15902	177.52560	0.17753	159.023	15.95	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	177.42270	0.17742	159.62560	0.15963	177.423	15.95	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.08600	10.08600	10.12230	10.12230		15.72	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,836.04620	1.83605	1,872.34740	1.87235	1,836.046	21.32	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.04620	0.00005	0.04740	0.00005	0.046	21.32	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,786.05820	1.78606	1,822.35930	1.82236	1,786.058	21.07	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.05820	0.00006	0.05930	0.00006	0.058	21.07	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	666.19780	0.66620	701.10110	0.70110	666.198	15.40	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	10.19780	0.01020	8.80110	0.00880	10.198	15.40	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	656.66030	0.65666	691.48760	0.69149	656.660	15.35	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	10.66030	0.01066	9.18760	0.00919	10.660	15.35	0	0.00





















Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	897.22710		0.89723	889.11910	0.88912	897.227	15.79	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	871.42710		0.87143	808.41910	0.80842	871.427	15.79	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	893.38140		0.89338	885.17250	0.88517	893.381	15.80	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	877.58140		0.87758	814.47250	0.81447	877.581	15.80	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	889.48720		0.88949	881.24550	0.88125	889.487	15.82	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	883.68720		0.88369	820.54550	0.82055	883.687	15.82	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future			14.58320	14.58320		14.63720	14.63720		16.18	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,436.21230		1.43621	1,441.58080	1.44158	1,436.212	14.94	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	543.01230		0.54301	494.38080	0.49438	543.012	14.94	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	547.31140		0.54731	498.52950	0.49853	547.311	14.95	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,430.51140		1.43051	1,435.72950	1.43573	1,430.511	14.95	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,424.83520		1.42484	1,429.89810	1.42990	1,424.835	14.96	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	551.63520		0.55164	502.69810	0.50270	551.635	14.96	0.00	0	0.00	
2025	On 07/11/2013	Bond Future			109.82404	109.82404		109.82098	109.82098		0.00	0	0	0.00	
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00	
2025	On 07/11/2013	Bond Future	110.99	Put	1,165.96000	1.16596		1,169.02000	1.16902	1,165.960	0.00	0	0	0.00	
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00	
2025	On 07/11/2013	Bond Future	111.00	Put	1,175.96000	1.17596		1,179.02000	1.17902	1,175.960	0.00	0	0	0.00	
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00	
2025	On 07/11/2013	Bond Future	111.01	Put	1,185.96000	1.18596		1,189.02000	1.18902	1,185.960	0.00	0	0	0.00	
2038	On 07/11/2013	Bond Future			106.16683	106.16683		106.16233	106.16233		0.00	0	0	0.00	
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00	
2038	On 07/11/2013	Bond Future	109.99	Put	3,823.17000	3.82317		3,827.67000	3.82767	3,823.170	0.00	0	0	0.00	
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00	
2038	On 07/11/2013	Bond Future	110.00	Put	3,833.17000	3.83317		3,837.67000	3.83767	3,833.170	0.00	0	0	0.00	
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00	
2038	On 07/11/2013	Bond Future	110.01	Put	3,843.17000	3.84317		3,847.67000	3.84767	3,843.170	0.00	0	0	0.00	
2050	On 07/11/2013	Bond Future			110.14878	110.14878		109.87819	109.87819		0.00	0	0	122.00	
2050	On 07/11/2013	Bond Future	109.99	Call	158.78000	0.15878		0.00000	0.00000	158.780	0.00	0	0	0.00	
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000	0.00000		111.81000	0.11181	0.000	0.00	0	0	0.00	
2050	On 07/11/2013	Bond Future	110.00	Call	148.78000	0.14878		0.00000	0.00000	148.780	0.00	0	0	0.00	
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000	0.00000		121.81000	0.12181	0.000	0.00	0	0	0.00	
2050	On 07/11/2013	Bond Future	110.01	Call	138.78000	0.13878		0.00000	0.00000	138.780	0.00	0	0	0.00	
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000	0.00000		131.81000	0.13181	0.000	0.00	0	0	0.00	
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0	0	0.00	
AL37	On 07/11/2013	Index Future			410.84900	410.84900		409.71000	409.71000		0.00	0	0	0.00	
AL37	On 06/02/2014	Index Future			416.25100	416.25100		415.09500	415.09500		0.00	0	0	0.00	
AL7T	On 07/11/2013	Index Future			488.33700	488.33700		486.06900	486.06900		0.00	0	0	1.00	
AL7T	On 06/02/2014	Index Future			494.75700	494.75700		492.45900	492.45900		0.00	0	0	0.00	
ALBI	On 07/11/2013	Index Future			438.47600	438.47600		436.51800	436.51800		0.00	0	0	766.00	
ALBI	On 06/02/2014	Index Future			444.24000	444.24000		442.25600	442.25600		0.00	0	0	73.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.45220	9.45220		9.44620	9.44620		11.90	19,887,428.80	2,104	8,108.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,158.32080	1.15832		1,153.00010	1.15300	1,158.321	14.97	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	6.12080	0.00612		6.80010	0.00680	6.121	14.97	0.00	0	201.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	865.96720	0.86597		861.11660	0.86112	865.967	13.42	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	13.76720	0.01377		14.91660	0.01492	13.767	13.42	0.00	0	100.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	131.59020	0.13159		137.63000	0.13763	131.590	11.79	0.00	0	0.00	



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO CADT	On 13/12/2013	Can-Do Future			351.57790		351.57790		356.77580	356.77580			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			80.27190		80.27190		88.66940	88.66940			0.00	0	0.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			61.73610		61.73610		84.23480	84.23480			0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.23720		11.23720		11.27390	11.27390		15.22	0.00	0	562.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	560.80770		0.56081		593.18910	0.59319	560.808	14.29	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	113.60770		0.11361		109.28910	0.10929	113.608	14.29	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	553.90730		0.55391		586.12390	0.58612	553.907	14.31	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	116.70730		0.11671		112.22390	0.11222	116.707	14.31	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	547.05980		0.54706		579.11060	0.57911	547.060	14.33	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	119.85980		0.11986		115.21060	0.11521	119.860	14.33	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.40930		11.40930		11.44520	11.44520		14.23	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	536.61340		0.53661		556.77120	0.55677	536.613	15.46	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	417.31340		0.41731		401.57120	0.40157	417.313	15.46	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	532.06010		0.53206		552.05350	0.55205	532.060	15.48	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	422.76010		0.42276		406.85350	0.40685	422.760	15.48	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	527.54500		0.52755		547.36790	0.54737	527.545	15.50	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	428.24500		0.42825		412.16790	0.41217	428.245	15.50	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.65610		1.65610		1.66220	1.66220		15.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	476.85710		0.04769		509.67590	0.05097	476.857	15.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	415.85710		0.04159		387.67590	0.03877	415.857	15.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	433.66730		0.04337		464.41820	0.04644	433.667	15.21	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	472.66730		0.04727		442.41820	0.04424	472.667	15.21	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	393.97430		0.03940		422.72290	0.04227	393.974	15.41	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	532.97430		0.05330		500.72290	0.05007	532.974	15.41	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.67270		1.67270		1.67900	1.67900		15.21	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	634.65830		0.06347		664.90110	0.06649	634.658	15.78	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	807.65830		0.08077		774.90110	0.07749	807.658	15.78	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	598.16950		0.05982		625.75280	0.06258	598.169	15.93	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	871.16950		0.08712		835.75280	0.08358	871.169	15.93	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	563.74220		0.05637		590.55810	0.05906	563.742	16.07	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	936.74220		0.09367		900.55810	0.09006	936.742	16.07	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.50511		110.50511		110.36580	110.36580			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	515.11000		0.51511		375.80000	0.37580	515.110		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	505.11000		0.50511		365.80000	0.36580	505.110		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	495.11000		0.49511		355.80000	0.35580	495.110		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.34718		84.64743		9.42948	84.00959			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	7,116.81000		7.11681		7,754.65000	7.75465	7,116.810		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	7,028.53000		7.02853		7,666.37000	7.66637	7,028.530		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	6,940.38000		6.94038	7,578.22000	7.57822	6,940.380			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.45791		85.76028	9.54296	85.11380				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	624.11000		0.62411	0.00000	0.00000	624.110			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000		0.00000	22.37000	0.02237	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	699.64000		0.69964	53.16000	0.05316	699.640			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	775.06000		0.77506	128.58000	0.12858	775.060			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 07/11/2013	GOVI			437.70700		437.70700	435.84400	435.84400				35,016,560.00	8	125.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	82,830.00000		8.28300	101,460.00000	10.14600	82,830.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	82,930.00000		8.29300	101,560.00000	10.15600	82,930.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	83,030.00000		8.30300	101,660.00000	10.16600	83,030.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			443.46200		443.46200	441.57300	441.57300				0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	34,720.00000		3.47200	15,830.00000	1.58300	34,720.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	34,620.00000		3.46200	15,730.00000	1.57300	34,620.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	34,520.00000		3.45200	15,630.00000	1.56300	34,520.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 07/11/2013	Index Future			196.40000		196.40000	196.24800	196.24800				5,892,000.00	3	1,151.00
IGOV	On 06/02/2014	Index Future			199.00600		199.00600	198.85200	198.85200				0.00	0	174.00
ILBI	On 07/11/2013	Index Future			533.00500		533.00500	533.67900	533.67900				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			540.21700		540.21700	540.90000	540.90000				0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.15000		94.85000	5.16000	94.84000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.24000		94.76000	5.25000	94.75000				0.00	0	4,000.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.28000		94.72000	5.29000	94.71000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.37000		94.63000	5.41000	94.59000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.49000		94.51000	5.52000	94.48000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.64000		94.36000	5.70000	94.30000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.04000		93.96000	6.07000	93.93000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.36000		93.64000	6.39000	93.61000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.63000		93.37000	6.66000	93.34000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.89000		93.11000	6.90000	93.10000				0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.13000		92.87000	7.15000	92.85000				0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.36000		92.64000	7.40000	92.60000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.42960		8.42960	8.39760	8.39760			10.45	29,503,600.00	3,500	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	342.00160		0.34200	318.77210	0.31877	342.002		10.51	0.00	0	0.00





















Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>i-Bonds</b>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.02871			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.80000	108.28329		6.80000	108.26362			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.16037			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.19000	104.96221		8.19000	104.93894			0.00	0	40,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.71171			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.82702			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.05500	99.95903		9.05500	99.93499			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.15000	101.44693		7.15000	101.42724			0.00	0	5,200,000.00
AB07	On 07/03/2014	Spot Bond		6.41500	101.63138		6.41500	101.61400			304,389,992,290.00	47,449,726	33,824,863.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.15037			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.51500	109.61408		8.51500	109.58925			0.00	0	5,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.87000	133.61923		0.87000	133.56998			400,200,000.00	460,000	230,000.00
ABCP13	On 07/12/2023	Spot Bond		2.28000	130.86988		2.28000	262.36417			1,276,800,000.00	560,000	280,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.69869			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.57959			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.83410			0.00	960,000	480,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.27056			0.00	68,000,000	34,000,000.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.28277			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.29079			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.41000	106.09011		7.41000	106.06880			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.19191			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.01500	102.43813		7.01500	102.41862			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.87103			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.01333			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.81950			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.86950			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.85733			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.13493			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.19376			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.15144			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.17281			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.69785			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.70725			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.32000	132.22462		5.32000	132.16019			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	2.95000	123.58053		2.95000	123.52794			21,830,000,000.00	7,400,000	3,700,000.00
ABLI04		On 11/10/2016	Spot Bond	2.82000	114.78245		2.82000	114.73412			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.47000	98.55972		4.47000	98.51391			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.87500	104.77177		5.87500	100.66841			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	10.81500	114.38985		10.81500	114.35712			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.48136			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.04684			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.05049			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.05322			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.12000	109.78980		4.12000	109.73974			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	38.90593		100.00000	38.81065			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.02000	163.70844		2.02000	163.64305			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	153.47735		2.76000	153.41296			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.05000	165.76228		2.05000	165.69593			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.24000	162.07765		2.24000	162.01193			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.81125	72.24101		7.81125	72.21612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond		7.81125	72.24101		7.81125	72.21612			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.56000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.17057			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.74000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.58000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.17000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.27000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.86000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.54510			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.39127			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.43000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.55500	104.99467		6.55500	104.97618			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	107.16000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.19000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.88000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.66000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08548			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.94000	112.43706		6.94000	112.41587			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.49313			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.96000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.80000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.71000	93.46152		2.71000	99.37588			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.75000	98.23839		2.75000	143.50285			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.84000	110.42954		2.84000	187.45828			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN66		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	83.90000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.25500	91.18749		9.25500	91.35095			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	91.57000			0.00	0	0.00
ABN71		On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.30000			0.00	0	0.00
ABN72		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	104.58087			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	89.09000			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	9.44000	109.89500		9.44000	110.83644			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	9.38500	111.14480		9.38500	111.27142			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.57500	90.11776		8.57500	90.09698			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56000			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	9.48000	109.21999		9.48000	110.52166			0.00	0	0.00
ABN88		On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	92.69000			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	8.11500	106.91978		8.11500	106.89629			0.00	0	400,000.00
ABS5		On 01/05/2015	Spot Bond	6.75000	105.77167		6.75000	105.75259			4,455,000,000.00	660,000	5,730,000.00
ABS6		On 01/06/2020	Spot Bond	8.62000	100.66394		8.62000	100.64073			0.00	0	300,000.00
ABS7		On 11/09/2026	Spot Bond	9.64000	94.38727		9.64000	94.36272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond	7.40000	104.75816	7.40000	104.73713				0.00	0	17,000,000.00
ABS11	On 11/06/2014	Spot Bond	1.57000	128.14182	1.57000	128.09218				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.09000	132.88712	2.09000	266.40965				585,200,000.00	280,000	140,000.00
ABS13	On 31/01/2017	Spot Bond	0.81000	122.45168	0.81000	125.13692				0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.02500	122.49419	2.02500	124.90484				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	29.56287	100.00000	29.49125				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.10000	104.76257	11.10000	104.73131				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.07417				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.32474	100.00000	2.31904				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.10326				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.51537				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	13.85652	100.00000	13.82258				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.04506				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	59.02362	11.00000	59.00674				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	8.86817	100.00000	8.84645				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.79610				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.03672				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.25245				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.27921				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.24050				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.24858				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.25213				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.33889			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.33889			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34722			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.23407			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34722			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.33055			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.90438			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.22947			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.22608			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.11438			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.22608			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.24378			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.25164			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.25485			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.24841			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.20987			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.23408			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.07500	104.71058		9.07500	104.68478			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.21480			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.29000	102.07359		7.29000	102.05369			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.17415			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.37645			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.11915			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	101.23111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.25598			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.35866			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.36192			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.24046			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.79510			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.79510			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.23111			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.68152			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.23235			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.23042			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.36391			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.58467			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.36399			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.90681			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.06422			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.32509			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.85051			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.11858			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.24145			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.20246			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.19888			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23645			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.92592			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.21058			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.20506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.21578			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23580			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.22447			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.21156			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.21513			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.35894		10.23000	100.33128			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.21853			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.21318			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.29890			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	107.08974			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.20125			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.13000	105.71667		9.13000	105.69089			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23477			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.57907		1.75000	108.65838			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.21481			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.21527			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22936			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.23733			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.22139			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.23573			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.22776			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24528			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.57865			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.23892			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.73520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL185	On 20/09/2022	Spot Bond	0.00000		100.00000	0.00000	100.23573				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.22904				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.24264				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.24683				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.21303				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.21790				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000		100.00000	0.00000	100.24789				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000		100.00000	0.00000	100.24466				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.26277				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.23095				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.26023				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.26118				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.26277				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000		100.00000	0.00000	89.60233				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		100.00000	0.00000	100.25006				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		100.00000	0.00000	100.25006				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		100.00000	0.00000	112.77958				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		100.00000	0.00000	113.58928				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.21499				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.21276				0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.12193				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.72423				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.21883				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.21978				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.22936				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.21531			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.17121			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.27900			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.32385			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	6.14646	100.00000	6.13157				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.73946			0.00	0	5,000,000.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.82416			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.88053			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.39062			0.00	54,000,000	27,000,000.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.54626			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.75368			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.34824			0.00	0	4,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	7.75000	100.32358		7.75000	100.30191			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.78470			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.10480			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.10000	102.50075		8.10000	102.47827			0.00	0	400,000.00
AIR02	On 30/04/2023	Spot Bond	9.08000	121.35933		9.08000	121.32989			9,080,000,000.00	1,000,000	500,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	46.35813	100.00000	46.24583				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.02000	109.16466		7.02000	109.14386			31,449,600,000.00	4,480,000	15,820,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	46.50993	100.00000	46.39726				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.52145	100.00000	16.48488				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.00000	150.82210		3.00000	150.75785			120,000,000.00	40,000	20,000.00
AIRL02	On 18/02/2014	Spot Bond	4.82000	100.91104		4.82000	127.32442			3,663,200,000.00	760,000	380,000.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.32870			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.35156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.36671			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.34387			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.08350			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.60000	104.84316		8.60000	104.81891			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.36059			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.26727			0.00	500,000	250,000.00
BAW14U		On 01/01/2014	Spot Bond	100.00000	81.52435		100.00000	81.34557			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.08575			0.00	0	0.00
BAW2		On 02/10/2015	Spot Bond	7.12500	108.35554		7.12500	108.33470			570,000,000.00	80,000	40,000.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	6.99500	101.66725		6.99500	101.64804			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.56500	104.59934		8.56500	104.57524			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.06340			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.91851	103.30684		10.91851	102.16717			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	10.88330	101.02766		10.88330	100.68924			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	10.93870	100.89313		10.93870	100.60221			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.05132			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	10.97444	100.84853		10.97444	100.50700			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.79184	100.05561		11.79184	100.02313			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.05270			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.05270			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.05276			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	11.16851	99.76816		11.16851	99.85063			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	11.09706	102.00493		11.09706	100.57383			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond		10.88330	101.02766		10.88330	100.68924			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.04261	101.23236		11.04261	100.74052			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.24078	94.76624		10.24078	100.26601			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.04973			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.05130			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.05130			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.04842			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.56680	99.91091		10.56680	99.95282			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.34000	99.33541		11.34000	99.30523			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05380			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	68.53706		10.22500	96.74616			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	91.53205			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.04472			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	76.34091		12.22500	100.04987			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.05052			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.00000	63.79194		11.00000	99.58454			0.00	0	5,000,000.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.04895			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.05026			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.05026			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.04376			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.04832			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.03656			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		100.00000	11.10023		100.00000	1.74951			53,300,000,000,000.00	533,000,000	320,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA40	On 30/09/2014	Spot Bond	100.00000	48.37595	100.00000	44.83793					38,900,000,000,000.00	389,000,000	200,000,000.00
BAYA41	On 30/09/2018	Spot Bond	100.00000	10.75172	100.00000	1.74951					28,300,000,000,000.00	283,000,000	180,000,000.00
BAYA42	On 30/09/2018	Spot Bond	100.00000	11.10023	100.00000	1.74951					43,400,000,000,000.00	434,000,000	260,000,000.00
BAYB02	On 31/03/2016	Spot Bond	13.91851	103.22095	13.91851	102.14407					0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.18576	100.56264	15.18576	100.52150					0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.06479	100.53833	14.06479	100.35294					0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.06713					0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.06713					0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.06713					0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.06970					0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	10.55621	100.00000	10.53619					0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.82650	100.00000	18.78088					0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.13423	100.00000	17.09272					0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.57668	100.00000	10.55105					0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.57668	100.00000	10.55105					0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.78771	100.00000	12.75673					0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.08033	100.00000	11.05349					0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	73.19580	100.00000	73.05693					0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.20275					0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.05289					0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.05423					0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525					0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205					0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372					0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.99000	105.35956	1.99000	169.73939					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD0205		On 28/04/2028	Spot Bond	8.00000	97.10448		8.00000	143.17088			0.00	0	0.00
BD0206		On 02/03/2028	Spot Bond	8.00000	98.41293		8.00000	143.46278			0.00	0	0.00
BD0302		On 18/04/2028	Spot Bond	8.38500	101.51774		8.38500	101.49497			0.00	0	0.00
BD310A		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.23584			0.00	0	0.00
BD310C		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.84997			0.00	0	0.00
BD311A		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311C		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.06774			0.00	0	0.00
BD311E		On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.44977			0.00	0	0.00
BD311F		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.22089			0.00	0	0.00
BD32AU		On 08/05/2014	Spot Bond	100.00000	58.64874		100.00000	58.50666			0.00	0	0.00
BEER02		On 28/03/2018	Spot Bond	7.69000	97.98667		7.69000	97.96625			0.00	0	53,000,000.00
BG22A1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.30656			0.00	0	0.00
BG22A2		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.30755			0.00	0	0.00
BG22A3		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.33704			0.00	0	0.00
BG22B1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.43530			0.00	0	10,000,000.00
BG22C1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.53355			0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.80827			0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	10.27872		100.00000	10.25382			0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.10744			0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.16847			0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.19462			0.00	0	0.00
BG32A4		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.20334			0.00	0	0.00
BG32B		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.30790			0.00	0	0.00
BG32C		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.44724			0.00	0	0.00
BG32DU		On 30/10/2016	Spot Bond	100.00000	6.43634		100.00000	6.42075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		6.43634	100.00000	6.42075				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.27563				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.29945				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.30594				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.16500		102.30615	8.16500	102.28353				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.32541				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.35988				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		5.74565	100.00000	5.73157				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		5.74565	100.00000	5.73157				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.24000		104.78240	6.24000	104.76492				0.00	0	5,600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.21732				0.00	500,000	250,000.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.72459				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.14144				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	97.66027				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.65602				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.77560				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.65118				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.68856				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.75642				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.03797				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.50103				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.23418				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.02635	100.00000	12.99480				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.81500		111.77035	6.81500	111.75001				0.00	0	500,000.00
CBL08	On 02/11/2016	Spot Bond	9.21500		118.72933	9.21500	118.70027				0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.82314				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.89657				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.91500		107.91401	8.91500	107.88844				0.00	0	7,000,000.00
CBL12	On 06/09/2018	Spot Bond	10.91000		102.35633	10.91000	102.32630				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.63383				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.16000		103.47754	11.16000	103.44702				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.10126				0.00	275,000	275,000.00
CBL16	On 18/05/2017	Spot Bond	9.10500		104.53518	9.10500	104.50989				0.00	0	400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	101.05145				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.60000		98.94663	11.60000	98.91631				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.15798				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	100.41935				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.03723				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.90000		96.78672	9.90000	96.76131				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.83000		120.37345	9.83000	120.34189				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.68000		116.26735	9.68000	116.23732				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.08000		115.16438	9.08000	115.13612				38,136,000,000.00	4,200,000	32,100,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.65439				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.46500		101.39715	11.46500	101.36592				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.10784				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.06120				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	102.59264				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	102.98423				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.59605				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.71187				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.47366			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.45744			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.54316			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.29905			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.44230			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.44230			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.03520			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	66.82247		100.00000	66.66059			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	66.82247		100.00000	66.66059			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	66.82247		100.00000	66.66059			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.24053			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	66.82247		100.00000	66.66059			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.68674			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.39867			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.55129		10.11000	102.52381			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.39867			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91250			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	105.31701			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	100.30587		2.76000	112.35347			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	106.06081			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	109.33695		3.14000	112.23193			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.73970		8.25000	100.71720			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.39867			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.39867				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		117.20730	3.10000	111.84076				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		117.16260	2.40000	111.80022				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.34804				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.32813				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.80050				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.79760				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.00000		105.30651	8.00000	105.28394				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.84490				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.84733				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.37668				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.38619				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.05000		105.49334	8.05000	105.47059				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.05000		105.49334	8.05000	105.47059				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	105.23118				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	106.67074				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.10000		104.33019	8.10000	104.30755				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.24700				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.27474				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.36146				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.36146				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539		61.15108	100.17539	61.00108				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.43095				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.89166				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.25085				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.67166			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.71876			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.99822	9.35000	100.97314			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.99822	9.35000	100.97314			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.67160			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.67360			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	94.75665			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.13873			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.28037			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.11580			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.10527			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.10527			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.10527			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.10527			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.10527			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.10819			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11289			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11289			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11289			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11289			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11289			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11369			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.93000	103.25042	8.93000	103.22550			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.29115			0.00	10,000,000	10,000,000.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.76323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.26547			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.26547			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.20931			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28417			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.05138			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.33244			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.22617			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.22458			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.22927			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.75183			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.82227			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.82209			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.22862			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.49535			0.00	5,000,000	5,000,000.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.44052			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.16088			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.01769			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.21819			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25483			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25483			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25483			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25483			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.97691			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.63596			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.13143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13143			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.12983			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04128			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.12983			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.86937			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.26540			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04133			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04133			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04317			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	115.79265			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.00711			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	116.63180			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	115.20726			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	116.08442			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	112.59133			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	113.03537			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	116.22349			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.04462			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.53500	96.68997		10.53500	97.89263			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.05500	94.54128		11.05500	94.60364			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04107			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.26658			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.01825			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.36636			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.36282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	101.85843	8.80500	103.69598				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.23095				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.38158				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	109.97611				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.24274				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.24752				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.26594				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.25006				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35742				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35742				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35742				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.27934				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.15108				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.22854				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04107				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.70686				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.80357				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.60345				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29940				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.31245				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04133				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36053				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.71936	7.01000	37.33337				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	144.82457				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	Nominal Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond		8.38500	101.51774		8.38500	129.45427			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.00000	32.59208		8.00000	143.17088			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.00000	32.98615		8.00000	143.46278			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.67907			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.55662			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.84405			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.84405			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.25020			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.23213			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.23574			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.23573			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.36636			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.21212			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.55000	109.15599		8.55000	105.67695			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.56500	104.57595		8.56500	104.55199			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		9.81000	118.71415		9.81000	118.68309			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.00000	108.94096		8.00000	108.91761			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.40000	107.58208		9.40000	107.55478			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.84500	95.53046		9.84500	95.50538			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.73000	96.14571		10.73000	96.11825			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.73000	93.79154		10.73000	93.76476			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.62809			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.66059			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.55440			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.11105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CPL017	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.04458			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.09556			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.26000		91.34657		12.26000	94.07012			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.36911		100.00000	11.33323			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.06265			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.84000		97.98289		7.84000	96.75167			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.94384			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.15308			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	102.45803			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.97497			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.97359			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.97615			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.78000		124.44875		6.78000	124.42607			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.05000		108.29490		8.05000	108.27167			5,626,950.00	699	56,807,914.00
DV23	On 27/02/2023	Spot Bond	8.51500		110.46434		8.51500	110.43931			17,036,096,740.00	2,000,716	111,195,108.00
E170	On 01/08/2020	Spot Bond	7.70500		132.61218		7.70500	132.58494			281,061,449,000.00	36,477,800	18,138,900.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	104.87615			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.72886			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.78984			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.83008			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.43256			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.82050		0.10000	130.68297			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.18000		114.28803		2.18000	114.24191			0.00	0	54,500,000.00
EL29	On 19/11/2029	Spot Bond	2.23000		101.20934		2.23000	101.16837			0.00	0	54,500,000.00
EL30	On 29/07/2030	Spot Bond	2.27000		102.50313		2.27000	100.89506			0.00	0	120,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	9.30000	108.15330		9.30000	108.12659			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.15000	108.97819		9.15000	108.95125			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.78000	105.88988		9.78000	105.86241			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.38000	94.34815		10.38000	97.81008			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.78894			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.89707			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.60017			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.65454			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.30663			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	54.03794		100.00000	53.90559			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	88.24940		100.00000	88.03828			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000	92.13022		100.00000	91.90440			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000	86.19999		100.00000	86.00229			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	82.14834		100.00000	81.97356			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.83021		3.00000	128.77539			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.96000	106.29462		10.96000	106.26381			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.94103			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.48697			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.85964			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.52000	83.63563		9.52000	96.72055			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.92060			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.84294			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.82248			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.93851			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.91122			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.77716			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.80115			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.75729			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.79286			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.75018			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.77982			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.44000	103.03014		6.44000	103.01220			25,760,000,000.00	4,000,000	2,000,000.00
ES18	On 20/04/2018	Spot Bond		7.31000	111.57930		7.31000	111.55742			2,149,145,307,060.00	294,000,726	156,693,538.00
ES23	On 25/01/2023	Spot Bond		8.14000	113.85721		8.14000	113.83252			81,407,260,880.00	10,000,892	238,746,000.00
ES26	On 02/04/2026	Spot Bond		8.60500	94.30861		8.60500	94.28678			430,261,091,845.00	50,001,289	44,322,000.00
ES33	On 15/09/2033	Spot Bond		9.30000	84.16684		9.38000	83.52053			434,327,818,800.00	46,701,916	925,146,000.00
ES42	On 25/04/2042	Spot Bond		9.65500	91.91693		9.65500	92.55147			0.00	0	125,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.68884			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.40883			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.10960			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.89780			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.57534			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.31863			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.90160		100.00000	11.87277			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.58203		100.00000	11.55397			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.86045			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.89880			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.97538			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.05178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond		6.90000	102.34074		6.90000	102.32156			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.00000	100.34682		9.00000	100.32268			0.00	0	1,390,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.35272			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35265			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.35519			0.00	1,160,000	580,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.67270			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.80000	108.06284		10.80000	108.03179			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.59152			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.12500	123.20529		2.12500	123.98196			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.12000	132.56611		2.12000	265.76587			3,264,800,000.00	1,540,000	770,000.00
FRBI25	On 31/01/2025	Spot Bond		100.00000	2.04706		100.00000	0.02455			4,900,000,000,000.00	49,000,000	114,000,000.00
FRBI28	On 31/03/2028	Spot Bond		2.73000	98.47397		2.73000	143.84706			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.73000	112.22314		2.73000	190.50354			0.00	0	7,750,000.00
FRBN04	On 15/09/2015	Spot Bond		7.21000	111.91657		7.21000	111.89468			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.06900	57.37687		8.06900	56.66269			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49800	36.62966		9.49800	35.72168			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.39225		9.73000	34.46465			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	81.09621		100.00000	81.09622			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.25129			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.09585			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	106.22278			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.56926			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.06392			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.06392			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.73306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.04495			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28256			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.41719			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24059			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26708			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.96502			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.26927		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.26927		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.41073			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26277			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32285			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34958			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24911			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.10190			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38682			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25801			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.21636		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30583			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36587			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.27610			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29508			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34738			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.32191			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36275			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.38526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34643			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.33544			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29982			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29414			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.37088			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36618			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.35334			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.37151			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.31403			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.16691		100.09221	12.13709			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.23159			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.18886			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.28099			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.31780			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.97404			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.40993			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.26053			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.26379			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.23828			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.24370			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.32757			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.34522			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.32875			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.23892			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	50.85000		13.22500	50.83183			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.22362			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.22394			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.34386			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.23541			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.66500	87.41994		3.66500	90.40318			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.24688			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.24688			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.86927			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.04107			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.43546			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.98427			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.23095			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.22489			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.29023			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.26817			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.78272			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.67249			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.44634			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.31182			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.54309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.26144			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.25990			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.49646			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.61094			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.21963			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.31079			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.36500	119.11083		3.36500	113.16052			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.26504			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.26794			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.34500	109.11171		3.34500	113.32628			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.15000	98.90335		1.15000	118.80684			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.36500	106.15544		3.36500	113.16052			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.13000	104.34331		2.13000	119.99120			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.20000	103.32619		2.20000	123.40450			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.49140			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.79373			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.46104			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.46963			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.22759			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.26314			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	107.58567			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.31080			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.29857			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.25101			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.42665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.25069			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	105.33869			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	94.15679			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	94.83213			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.09805	100.00000		8.07823			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		9.59302	100.00000		9.56274			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.27000		138.26440		4.27000	138.20064			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.86160			0.00	0	1,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.78638			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.91680			0.00	75,200,000	75,100,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.18945			0.00	249,574,000	207,287,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.71391			0.00	0	17,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.10446			0.00	150,000,000	150,150,000.00
FRJ20	On 20/09/2020	Spot Bond	100.00000		6.52030	100.00000		6.48733		20,040,000,000,000.00	0.00	200,400,000	201,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.63000		127.25037		2.63000	255.10546			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.13000		132.45932		2.13000	265.55171			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.85000		125.03754		2.85000	250.66781			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.49500		102.38278		2.49500	120.63415			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.22215			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.02500		121.13403		2.02500	121.08566			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.49078			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.90967			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.10264			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.16565			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.91000		90.67334		2.91000	90.63498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509		13.27664		104.97509	13.24269			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		17.25387		101.07593	17.21121			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		9.63449		100.44759	9.61079			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.30121			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		15.72541		100.76967	15.68663			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
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.99326			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.56000		99.66299		2.56000	99.62173			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.28653			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.02778			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.38000		96.59328		2.38000	102.70673			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.17744			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.41000		96.30374		2.41000	102.39879			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.74122			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.33000		130.33016		2.33000	331.08230			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.12514			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.08293			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.01578			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.96332			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.68446			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.59894			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.82613			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.84500		103.06655		5.84500	103.05015			0.00	0	13,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.16000		103.98803		6.16000	103.97061			1,478,400,000.00	240,000	1,120,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	7.15000		102.61690		7.15000	102.59698			0.00	0	100,000,000.00
FRX17	On 15/09/2017	Spot Bond	7.57500		103.52342		7.57500	103.50216			0.00	0	30,000,000.00
FRX18	On 14/04/2018	Spot Bond	7.74000		115.30834		7.74000	115.28442			0.00	0	5,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.30500		106.71316		8.30500	106.68956			0.00	0	500,000.00
FRX20	On 01/10/2020	Spot Bond	8.75000		104.37944		8.75000	104.33134			1,133,125,000,000.00	129,500,000	138,600,000.00
FRX23	On 28/02/2023	Spot Bond	9.19500		91.72332		9.19500	91.70055			735,600,000,000.00	80,000,000	330,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.36000		112.86168		9.36000	112.83347			56,160,000,000.00	6,000,000	14,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.16000		95.75306		10.16000	95.72728			4,052,824,000,000.00	398,900,000	398,900,000.00
FRX45	On 14/04/2045	Spot Bond	10.36000		81.91674		10.36000	81.89415			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.18197			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.19197			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.20011			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.20336			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.21142			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.22436			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.23406			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.27602			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	102.02582			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.85604			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.91500		101.48837		8.91500	101.46418			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
GPT26	On 30/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.93984			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	98.89619			0.00	800,000	200,000.00
GRB92	On 28/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.62131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRD191		On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.86886			0.00	0	0.00
GRD192		On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.79600			0.00	0	0.00
GRD193		On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.57743			0.00	0	0.00
GRD194		On 06/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.49159			0.00	0	0.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.36282			0.00	0	0.00
GRDC1		On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.77627			0.00	0	0.00
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.17793			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.20606			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.26043			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.32791			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.42156			0.00	0	0.00
GRH1YU		On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01		On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.42243			0.00	140,000	70,000.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.76531			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.43452			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.47967			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.79745			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.38208			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.07883			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.17525			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.35739			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.34560			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.10152			0.00	0	4,000,000.00
HILC06		On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.02603			0.00	0	0.00
HILC07		On 02/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.89411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.40271				0.00	0	3,000,000.00
HMS1B9	On 19/07/2015	Spot Bond	7.58803		103.46509	7.58803	100.55385				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.47439				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.94117		103.52752	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	101.56653				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.39197		103.61253	8.39197	108.65492				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.67912				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	101.47612				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.63967				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.70431				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.84500		111.59656	7.84500	111.57323				47,352,420,000.00	6,036,000	29,700,000.00
HWAY23	On 07/12/2023	Spot Bond	1.90000		134.94215	1.90000	270.53093				0.00	0	88,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.88000		138.11130	1.88000	270.96922				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.33500		100.81045	9.33500	100.78546				0.00	0	13,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.33000		100.84456	9.33000	100.81958				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000		30.56833	100.00000	30.43243				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		8.89729	100.00000	100.00000				300,000,000,000,000.00	3,000,000,000	1,500,000,000.00
I2025	On 31/01/2025	Spot Bond	1.77000		109.24241	1.77000	109.19955				1,662,454,800,000.00	939,240,000	1,039,845,000.00
I2038	On 31/01/2038	Spot Bond	2.31000		105.60455	2.31000	105.56158				530,945,525,880.00	229,846,548	454,676,548.00
I2046	On 31/03/2046	Spot Bond	2.44000		101.62231	2.44000	101.58052				24,400,000,000.00	10,000,000	408,850,000.00
I2050	On 31/12/2050	Spot Bond	2.40000		109.56554	2.41000	109.25633				329,328,000,000.00	137,220,000	89,100,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.35000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.10000		104.97232	7.10000	104.95208				0.00	0	2,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.56347				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.48165				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.37359				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.62346				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.81500		101.29226	6.81500	101.27391				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.60000		104.66296	7.60000	104.64139				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.26500		106.80367	8.26500	106.77978				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.74500		104.71732	6.74500	104.69835				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.23873				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.75324				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.12000		110.13298	4.12000	110.08283				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.42000		103.18454	7.42000	103.16412				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.97653				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.03969				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.97000		105.42989	0.97000	124.49951				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.09500		105.45724	2.09500	124.25801				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00002				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.84510			0.00	400,000	200,000.00
IBL39	On 02/04/2018	Spot Bond	7.93500		103.11227		7.93500	103.09024			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.43727			0.00	500,000	250,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.07797			0.00	960,000	480,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.82135			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.43000		100.46799		8.43000	100.44533			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.93500		93.58758		8.93500	93.56535			0.00	0	300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.50053			0.00	3,954,000	1,977,000.00
IBL49	On 02/04/2018	Spot Bond	8.01500		85.09704		8.01500	97.47285			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.98500		108.18097		8.98500	102.06427			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05393			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.08831			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.36000		105.81348		7.36000	100.95008			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.21000		106.42735		8.21000	100.97794			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00244		100.00000	0.00243			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		102.27895		5.00000	102.26515			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		102.27895		5.00000	102.26515			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.86257		5.00000	100.84903			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		102.27895		5.00000	102.26515			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.20809		4.00000	100.19713			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.89820			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.84572			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.04684			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		107.30284		9.20000	107.27632			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.03798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.03798			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.92065			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.64186	100.00000	7.62315			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.17740			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.93307			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.81754			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.10000	100.16762	9.10000	100.14300			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.58728			0.00	0	0.00
IN05E		On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.75127			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.33154			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.43457			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	4.25001	100.00000	4.23674			0.00	0	0.00
IN222U		On 17/10/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IN226U		On 12/12/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
INA342		On 15/10/2013	Spot Bond	5.25000	99.82769	5.25000	99.74176			0.00	0	0.00
INA343		On 22/10/2013	Spot Bond	5.25000	99.72746	5.25000	99.64170			0.00	0	0.00
INA347		On 19/11/2013	Spot Bond	5.35000	99.31581	5.35000	99.22914			0.00	0	0.00
INA348		On 26/11/2013	Spot Bond	5.45000	99.20015	5.45000	99.11206			0.00	0	0.00
INA349		On 03/12/2013	Spot Bond	5.45000	99.09740	5.45000	99.00950			0.00	0	0.00
INA350		On 10/12/2013	Spot Bond	5.45000	98.99486	5.45000	98.90714			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.45000	98.58683	5.45000	98.49983			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	5.25000	97.44215	5.25000	97.44214			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.25000	99.92813	5.25000	99.84203			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	5.35000	99.62035	5.35000	99.53315			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.35000	99.51863	5.35000	99.43161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND346	On 12/11/2013	Spot Bond		5.35000	99.41712		5.35000	99.33027			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.94442			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.81375			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.04339			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.91851	102.35979		10.91851	101.54459			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.91851	100.25850		10.91851	100.17020			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.18970			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.57849			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.18593			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.00000		6.50000	99.98252			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.25483			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.03247			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.66826			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.66826			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.77540			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.88275			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.19669			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.53731			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.34327			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.28041			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.27112			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.37382			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.51191			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.67952			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.21878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.41300			0.00	0	0.00
ING220		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.20192			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.85894			0.00	0	0.00
ING223		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.43833			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.44282			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.20232			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.18266			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.05716			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.05716			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.48045			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	88.84899	100.00000	88.63895				0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.04842			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000				0.00	0	0.00
IP264U		On 18/11/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223				0.00	0	0.00
IP265U		On 26/11/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476				0.00	0	0.00
IP266U		On 08/01/2014	Spot Bond	100.00000	79.00433	100.00000	78.83369				0.00	0	25,000,000.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.58554			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000				0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.42373			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.45607			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.47767			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.11000	106.23550		8.11000	106.21243			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.46500	101.34282		6.46500	101.32542			0.00	0	1,003,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.49472			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.51500	104.33364		8.51500	104.30961			3,065,400,000.00	360,000	780,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.91390			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.84880			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.19375			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.28000	106.50144		8.28000	106.47783			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.42949			0.00	560,000	280,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.56100			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.18500	97.31631		3.18500	114.66238			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.91000	93.15976		3.91000	125.08531			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.99966			0.00	400,000	200,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	99.81958			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.71985			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.41784			0.00	360,000	180,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.03335			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.19510			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.77000	88.73891		3.77000	89.47386			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.77000	88.66493		3.77000	95.27578			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.46432			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.08466			0.00	40,000,000	20,000,000.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.67420			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.33154			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.50000	113.58135		11.50000	113.54684			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.53437			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.91000	92.17110		3.91000	125.08531			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.57772			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.25000	97.44214		5.25000	99.91377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA341	On 10/10/2013	Spot Bond	5.25000		99.89942		5.25000	99.81336			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.25000		99.79903		5.25000	99.71315			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.25000		99.69885		5.25000	99.61315			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.35000		99.59127		5.35000	99.50412			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.35000		99.48960		5.35000	99.40263			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.35000		99.38815		5.35000	99.30135			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.35000		99.28690		5.35000	99.20028			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.45000		99.17077		5.45000	99.08274			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.45000		99.06808		5.45000	98.98023			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.45000		98.96561		5.45000	98.87794			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.50000		98.54478		5.50000	98.45706			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.99741			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.19566			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.20463			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.12470			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.96755			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.28423			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.04735			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.00332			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.79368			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.04294			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.71843			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.80179			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.54221			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.51112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.52233			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.54475			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.44384			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.39247			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.19561			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.23964			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.90508			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.90320			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	93.40102		100.00000	93.16456			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	84.90928		100.00000	84.71453			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	56.78016		100.00000	56.60289			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	65.35191		100.00000	65.22793			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.22617			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	44.19618		100.00000	44.08910			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.47767			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.89720		100.00000	14.86112			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.55960			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	59.50686		100.00000	59.32108			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.62774			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.43172			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.38000	147.56364		8.38000	140.82426			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.37130			0.00	0	29,000,000.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60942			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		100.00000	8.97303		100.00000	8.90568			17,000,000,000,000.00	170,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LGL02		On 13/08/2017	Spot Bond		8.61500	97.99764	8.61500	97.97517			861,500,000.00	100,000	1,050,000.00
LGL03		On 03/04/2018	Spot Bond		8.66500	68.26899	8.66500	96.22417			2,252,900,000.00	260,000	130,000.00
LGL04		On 14/08/2020	Spot Bond		9.08500	107.41315	9.08500	101.60268			0.00	0	200,000.00
LHL01		On 13/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.52462			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond		11.35000	102.00730	11.35000	101.97653			0.00	0	9,800,000.00
LHL03		On 13/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.57555			0.00	0	12,000,000.00
MAQ025		On 11/10/2013	Spot Bond		0.00000	100.00000	0.00000	99.86688			0.00	0	0.00
MAQ036		On 11/10/2013	Spot Bond		0.00000	100.00000	0.00000	99.87144			0.00	0	0.00
MAQ037		On 18/10/2013	Spot Bond		0.00000	100.00000	0.00000	99.77070			0.00	0	0.00
MAQ038		On 12/11/2013	Spot Bond		0.00000	100.00000	0.00000	99.41507			0.00	0	0.00
MAQ039		On 10/12/2013	Spot Bond		0.00000	100.00000	0.00000	99.01453			0.00	0	0.00
MBF019		On 15/04/2014	Spot Bond		0.00000	100.00000	0.00000	101.49934			0.00	0	0.00
MBF025		On 26/05/2014	Spot Bond		0.00000	100.00000	0.00000	100.87668			0.00	0	0.00
MBF027		On 07/10/2014	Spot Bond		0.00000	100.00000	0.00000	99.91919			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond		0.00000	100.00000	0.00000	101.34192			0.00	300,000	100,000.00
MBF029		On 01/10/2015	Spot Bond		0.00000	100.00000	0.00000	100.51718			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond		0.00000	100.00000	0.00000	101.21877			0.00	0	0.00
MBF031		On 06/12/2013	Spot Bond		0.00000	100.00000	0.00000	100.39660			0.00	0	0.00
MBF032		On 27/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.02849			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.44063			0.00	0	0.00
MBF034		On 10/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.33722			0.00	0	0.00
MBF035		On 10/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.36690			0.00	0	0.00
MBP013		On 29/01/2014	Spot Bond		0.00000	100.00000	0.00000	101.27529			0.00	0	0.00
MBP18U		On 28/01/2014	Spot Bond		100.00000	95.27150	100.00000	95.02969			0.00	0	0.00
MBP20U		On 17/02/2014	Spot Bond		100.00000	90.62446	100.00000	90.40556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP21U	On 11/04/2014	Spot Bond	100.00000		65.12695	100.00000	64.96918				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		54.30360	100.00000	54.17061				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		42.39041	100.00000	42.28772				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		13.78873	100.00000	13.75496				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		33.66389	100.00000	33.58145				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.35000		107.17797	8.35000	107.15402				0.00	0	2,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.37374				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.31741				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.34555				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.91263				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.91195				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.90853				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.64094				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.72323				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.75000		102.16822	7.75000	102.14701				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.42000		106.10330	8.42000	106.07952				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.22500		106.88772	9.22500	106.86152				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.75500		106.75972	5.75500	106.74318				0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.20171				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.20982				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.28500		104.60446	9.28500	104.71760				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.25000		102.65174	7.25000	102.63155				0.00	0	24,600,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.61436				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MIL02		On 31/05/2017	Spot Bond	8.67500	103.31873		8.67500	103.29475			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.58750			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.37500	103.21956		8.37500	103.19644			0.00	0	2,200,000.00
MTN01U		On 08/10/2013	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
MTN02		On 13/07/2014	Spot Bond	6.23500	105.20699		6.23500	105.18944			0.00	0	900,000.00
MTN02U		On 13/01/2014	Spot Bond	100.00000	78.15846		100.00000	77.99145			0.00	0	0.00
MTN03		On 13/07/2015	Spot Bond	7.30000	105.44102		7.30000	105.42049			3,212,000,000.00	440,000	5,020,000.00
MTN03U		On 28/10/2013	Spot Bond	100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
MTN04		On 13/07/2017	Spot Bond	8.32000	107.99702		8.32000	107.97310			0.00	0	700,000.00
MTN04U		On 27/01/2014	Spot Bond	100.00000	75.88358		100.00000	75.72614			0.00	0	0.00
MTN05		On 28/10/2013	Spot Bond	5.51000	103.50936		5.51000	103.49380			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.51217		100.89771	6.49626			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.59846		100.61875	6.58238			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	100.79720			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.81717			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.83058			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.84521			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.85849			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.86499			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.94510			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.03827			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.27296		100.00000	0.27230			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.27296		100.00000	0.27230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NAM01		On 19/11/2022	Spot Bond	8.69500	100.35591		8.69500	100.33270			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.05000	105.67862		7.05000	100.93002			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.48974			0.00	2,800,000	10,700,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.43703			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.85590			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.38905			0.00	0	150,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.05031			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.01936			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.12943			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.90000	107.07188		6.90000	107.05183			402,987,600,000.00	58,404,000	31,102,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.68034			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.27000	115.14365		8.27000	115.11789			0.00	0	300,000.00
NBK4		On 28/10/2024	Spot Bond	10.55500	32.93464		10.55500	32.92559			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.35000	107.75248		7.35000	107.73123			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.42317			0.00	160,000	80,000.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.50491			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.60500	101.04983		6.60500	101.03210			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.37405			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.55000	104.26774		7.55000	104.24639			0.00	0	100,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.15715			0.00	17,830,000	8,915,000.00
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	100.72376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.03845			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.90670			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.55979			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.57476			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	85.42016			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.54212			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.28941			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.41171			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.22214			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.61807			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	81.50350			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.57684			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.41656			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.98274			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.92311			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.22031			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.20736			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.87318			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.19941			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.19676			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.19660			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.05000	104.88178		8.05000	104.85891			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.50865			0.00	2,000,000	1,000,000.00
NED8	On 08/02/2014	Spot Bond		6.01500	102.29228		6.01500	102.27578			0.00	0	300,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.92771			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.76500		117.91016		11.76500	117.87354			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.94073			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.66555			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.66114			0.00	560,000	280,000.00
NILB10	On 08/12/2016	Spot Bond	2.14000		159.43298		2.14000	159.36878			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.33500		106.97417		8.33500	106.95043			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.32061			0.00	30,000,000	30,000,000.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.74924			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.74924			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.96500		108.47639		8.96500	108.45026			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.71839			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.00813			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.68063			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.67387			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.70174			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.16500		108.45461		9.16500	109.88473			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.72964			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.70180			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.71844			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.36500		108.43321		9.36500	108.40593			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.77417			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.74077			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.72957			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.94057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.87289			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.75182			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.19500		136.98788		4.19500	136.92497			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.55000		107.37265		6.55000	107.35385			0.00	0	7,500,000.00
NRA018	On 30/11/2018	Spot Bond	8.09000		121.42231		8.09000	121.39599			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.48000		128.71303		8.48000	128.68397			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.03500		166.66065		2.03500	166.59400			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.06000		130.17358		9.06000	130.14206			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.39670			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.35936			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.45526			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.12270			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.02449			0.00	360,000	180,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.16598			0.00	300,000	150,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.74206			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.95655			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.72898		100.00000	16.68845			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		22.41829		100.00000	22.36399			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.33000		108.80915		6.33000	108.79063			17,724,000,000.00	2,800,000	2,400,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		10.03242		100.00000	10.00811			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	95.79000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		32.30925		100.00000	32.23098			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.21418			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.30529			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.46712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PNP11		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.74306			0.00	0	0.00
PNP12		On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.59680			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.16858			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.71232			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.26119			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.25649			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.28635			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.27187			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.26205			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.30278			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.28468			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.27230			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.32091			0.00	0	0.00
PR2D1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.29960			0.00	0	0.00
PR2D1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.28426			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.10689			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.14232			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.15827			0.00	0	3,000,000.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.19369			0.00	0	1,000,000.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.34597			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.38137			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.85390			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.25158			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.10000	107.39511		6.10000	107.37729			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.63500	94.85625		5.63500	94.84169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R010P		On 21/12/2025	Spot Bond	7.80000	39.26938		7.80000	39.26117			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.08000	114.11660		6.10000	114.05824			162,918,472,809,920.00	26,795,801,449	16,969,281,000.00
R158		On 15/09/2015	Spot Bond	6.10000	114.07716		6.10000	114.05824			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.00000	89.11026		6.00000	89.09571			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.10000	120.36954		6.10000	120.34956			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.93000	84.16358		5.93000	84.15000			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	7.92000	123.86381		7.98000	123.28351			57,359,370,039,840.00	7,242,344,702	13,006,950,000.00
R187P		On 21/12/2026	Spot Bond	7.72000	36.74879		7.72000	36.74119			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.64000	34.44315		7.64000	34.43610			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.63000	276.62859		1.63000	276.52100			154,000,792,820.00	94,479,014	259,808,000.00
R201		On 21/12/2014	Spot Bond	5.24000	106.55539		5.26500	106.51028			1,266,199,872,280.00	241,641,197	1,016,732,000.00
R202		On 07/12/2033	Spot Bond	2.24000	204.92186		2.24000	204.83879			421,365,047,040.00	188,109,396	1,648,931,000.00
R2023		On 28/02/2023	Spot Bond	7.56000	101.95875		7.64500	101.37011			17,086,086,924,480.00	2,260,064,408	5,934,182,267.00
R203		On 15/09/2017	Spot Bond	6.76000	105.49501		6.81500	105.28197			27,599,582,376,080.00	4,082,778,458	5,056,913,000.00
R2030		On 31/01/2030	Spot Bond	8.00000	29.18904		8.00000	29.18904			0.00	0	0.00
R2037		On 31/01/2037	Spot Bond	8.93500	97.22244		8.93500	97.19935			8,970,740,000,000.00	1,004,000,000	1,843,460,000.00
R204		On 21/12/2018	Spot Bond	6.94500	106.80751		7.00000	106.54389			18,910,076,476,770.00	2,722,833,186	5,190,633,374.00
R2048		On 28/02/2048	Spot Bond	8.98000	98.34683		8.98000	98.32296			8,020,059,183,820.00	893,102,359	2,904,082,000.00
R206		On 15/01/2014	Spot Bond	5.30000	102.20655		5.32500	102.18469			1,303,800,000,000.00	246,000,000	2,030,000,000.00
R207		On 15/01/2020	Spot Bond	7.21000	101.75959		7.28500	101.36649			46,366,404,800,730.00	6,430,846,713	6,940,974,560.00
R208		On 31/03/2021	Spot Bond	7.33500	96.72835		7.40000	96.34799			24,014,641,517,595.00	3,273,979,757	7,194,949,663.00
R209		On 31/03/2036	Spot Bond	8.68000	76.19603		8.76000	75.54547			40,368,107,664,640.00	4,650,703,648	7,300,508,016.00
R210		On 31/03/2028	Spot Bond	2.01000	156.96168		2.01000	156.89898			710,275,137,150.00	353,370,715	685,308,000.00
R211		On 31/01/2017	Spot Bond	0.27000	127.36163		0.27000	127.31681			133,915,935,960.00	495,984,948	237,704,948.00
R212		On 31/01/2022	Spot Bond	1.45000	130.41538		1.52500	129.63794			558,411,055,850.00	385,111,073	960,420,073.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213		On 28/02/2031	Spot Bond	8.51000	87.04215		8.58000	86.45805			34,275,930,763,440.00	4,027,723,944	5,477,376,996.00
R214		On 28/02/2041	Spot Bond	8.93500	75.81218		8.93500	75.79387			18,186,730,971,510.00	2,035,448,346	8,258,465,803.00
R225C		On 15/03/2014	Spot Bond	5.12500	97.76251		5.12500	97.74909			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.23500	95.20792		5.23500	95.19433			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.16000	91.57711		6.16000	91.56176			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.00000	89.11026		6.00000	89.09571			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.92000	86.67966		5.92000	86.66569			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	5.93000	84.16358		5.93000	84.15000			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.30000	98.86589		5.30000	98.85170			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.32000	96.31122		5.32000	96.29740			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	5.27000	93.87130		5.27000	93.85796			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	6.07000	90.24855		6.07000	90.23380			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond	5.94000	87.83549		5.94000	87.82144			0.00	0	0.00
R329C		On 21/06/2016	Spot Bond	5.92000	85.34703		5.92000	85.33342			0.00	0	0.00
R330C		On 21/12/2016	Spot Bond	5.98000	82.73821		5.98000	82.72489			0.00	0	0.00
R331C		On 21/06/2017	Spot Bond	6.79000	78.02681		6.79000	78.01258			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond	6.84000	75.31111		6.84000	75.29727			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	7.00500	72.27503		7.00500	72.26143			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	6.98500	69.89967		6.98500	69.88656			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond	6.96500	67.61546		6.96500	67.60281			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond	6.95500	65.37926		6.95500	65.36704			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond	7.24500	62.00486		7.24500	61.99280			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.22500	59.92065		7.22500	59.90903			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.32000	57.42390		7.32000	57.41262			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.29000	55.52827		7.29000	55.51741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond		7.26000	53.71079		7.26000	53.70033			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.23000	51.96785		7.23000	51.95777			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.19000	50.34325		7.19000	50.33353			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.15000	48.78830		7.15000	48.77894			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.92000	43.50381		7.92000	43.49457			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.88000	42.02767		7.88000	42.01880			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.84000	40.61729		7.84000	40.60875			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.80000	39.26938		7.80000	39.26117			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.76000	37.98085		7.76000	37.97296			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.72000	36.74879		7.72000	36.74119			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.68000	35.57043		7.68000	35.56311			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.64000	34.44315		7.64000	34.43610			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.43088			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.92012			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.79420			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.97062			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.74516			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.10980		100.00000	12.08046			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.17964		100.00000	4.16952			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.40633			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.40427			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.46277			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.03364			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.38778			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.72197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.14077			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.38060			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.40092			0.00	46,000,000	25,000,000.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.77686			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.97006			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.58234			0.00	0	1,000,000.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.08680			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.23399			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.70527			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.41854			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.52407			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.85398			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.05677			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.94926			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.73716			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.73716			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.84526			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.06777			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.08465			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.57849			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.46473			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.38153		12.35000	104.34754			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.49955			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.29293		100.00000	13.26073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.44506			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.98844			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.26690			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.70812			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		87.41093		100.00000	87.20379			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.82407			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.56262		100.00000	1.55879			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		6.80560		100.00000	6.78911			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.67565		100.00000	15.63767			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.56830		100.00000	13.53543			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	105.66926			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	102.64571			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.70000		111.40790		8.70000	111.38198			174,000,000,000.00	20,000,000	12,400,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.08978			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.40000		113.29302		7.40000	113.27064			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.74390			0.00	1,100,000	550,000.00
SBK14	On 01/12/2017	Spot Bond	8.86500		105.96697		8.86500	105.94187			0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.39510			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.31676			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.29065			0.00	200,000	100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.44184			0.00	560,000	280,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.41347			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.40000		106.82444		7.40000	106.80335			740,000,000,000.00	100,000,000	61,500,000.00
SBK9	On 10/04/2018	Spot Bond	8.60000		103.30004		8.60000	99.08400			0.00	0	4,600,000.00
SBK11	On 09/04/2014	Spot Bond	1.87000		129.77655		1.87000	129.72525			1,346,400,000.00	720,000	360,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond	7.56000	111.24664		7.56000	111.22384			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.42000	111.51397		7.42000	111.49153			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.35000	111.64795		7.35000	111.62570			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.21500	100.51889		8.21500	100.49654			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.49500	111.37065		7.49500	111.34802			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.46000	111.43750		7.46000	111.41496			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.28421			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.53709			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.20442			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.98195			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	93.05551		100.00000	92.82229			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.86500	103.73682		7.86500	103.71471			0.00	0	4,000,000.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.95042			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.71929			0.00	0	500,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.16301			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.16915			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.05000	108.99137		9.05000	108.96502			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.63000	106.85954		9.63000	106.83223			3,852,000,000.00	400,000	200,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.96467			0.00	560,000	280,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.10104			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.97921			0.00	500,000	250,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.68376			0.00	14,000,000	7,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.49000	104.83869		8.49000	104.81500			0.00	0	1,600,000.00
SBS3	On 25/05/2026	Spot Bond	8.68000	99.25973		8.68000	99.23682			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.10000	100.42738		9.10000	100.40309			0.00	0	300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	7.28000	112.89356		7.28000	112.87162			9,755,200,000.00	1,340,000	1,506,000.00
SBSI11	On 07/12/2023	Spot Bond	2.16000	132.13957		2.16000	264.91047			2,246,400,000.00	1,040,000	520,000.00
SBSI12	On 31/01/2017	Spot Bond	0.97000	105.42989		0.97000	124.49951			252,200,000.00	260,000	130,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	106.72000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.74565		100.00000	5.73157			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	153.12774		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.54000	109.03134		1.54000	122.25968			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.00000		6.50000	99.98252			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.29749			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.03530			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44361			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.91500	101.75639		8.91500	101.73215			0.00	0	100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.10198			0.00	640,000	25,160,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.85911			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.16356			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.14744			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.02982			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.40000	106.95885		7.40000	106.93773			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	8.60000	107.26507		8.60000	101.50831			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.26500	100.35309		8.26500	100.33065			0.00	0	18,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.85844			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.75296			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.91138			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.75872			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.91500	106.67348		7.91500	106.65085			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.65557			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.60040			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.42713			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.08000	98.79171		9.08000	98.76774			0.00	0	24,600,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58693			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.11853			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.33648			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.00800	87.94223		9.00800	87.92094			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.07000	87.63610		9.07000	87.61474			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.51000	105.04753		6.51000	105.02914			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.54500	95.36122		8.54500	95.33954			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26946			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.99500	101.25243		7.99500	101.23051			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.00000	112.32111		7.00000	112.29977			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.52000	100.93539		2.52000	101.27853			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.95000	101.71579		7.95000	102.44239			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.16913			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.92792			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.69339			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.40000	109.82323		9.40000	111.15254			470,000,000,000.00	50,000,000	25,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.51441			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.49638			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.25446			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.72298			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.60608			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.60624			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.50573			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.72693			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.37433			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.31786			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.31758			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.30197			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.26009			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.20033			0.00	0	0.00
SY1022	On 29/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.15722			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.01167			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond	0.00000		100.00000		0.00000	98.88022			0.00	93,000,000	93,000,000.00
SY1025	On 23/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.69526			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.66000		110.82864		6.66000	110.80869			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.54000		103.48313		8.54000	103.45937			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		60.13614		100.00000	60.00377			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		43.43277		100.00000	43.32755			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		20.54866		100.00000	20.49888			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.53500		100.98741		6.53500	100.96986			16,991,000,000.00	2,600,000	1,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.25571				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.00174				0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.20969				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.66826				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.51761				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.07158				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.35000		104.94635	7.35000	104.92576				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.42642				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.70536				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.78120				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.35031				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.39172				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.62007	7.83000	101.59886				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.32754				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.37931				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.46634				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.32754				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.37931				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		76.59235	7.16000	101.38749				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.48071				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.47244				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.67101				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.64413				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	102.45539				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.36264				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.06050			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.11368			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.97545		8.73000	101.55407			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.18843			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.33452			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.85160			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.39068			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.96686		101.06155	6.94983			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.31926			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.56570			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.50555			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.58830			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.46364			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.33047			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.35954			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.38030			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.35954			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.38030			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.39068			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34708			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.38030			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.49446			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.49446			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.49446			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.66046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.70195			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.65009			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.47917			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.53094			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.51023			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.14238			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.05000		110.66732		8.05000	110.64346			0.00	0	500,000.00
TL20	On 22/02/2020	Spot Bond	7.46000		96.40208		7.46000	96.35820			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.71500		108.87819		7.71500	108.85579			0.00	0	26,923,000.00
TN20	On 17/09/2020	Spot Bond	8.43000		111.18431		8.43000	111.15896			124,768,476,330.00	14,800,531	286,451,000.00
TN23	On 06/11/2023	Spot Bond	8.68500		118.41180		8.68500	118.38445			208,444,611,735.00	24,000,531	125,229,000.00
TN25	On 19/08/2025	Spot Bond	9.02000		104.59782		9.02000	104.57275			150,634,000,000.00	16,700,000	147,600,000.00
TN27	On 14/11/2027	Spot Bond	9.05500		102.19551		9.05500	102.17091			0.00	0	34,277,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.16133			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.72396			0.00	20,000,000	25,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.05083			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.86046			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.88531			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.88784			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.01028			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.26406			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.92123			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.91792			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.91591			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.08034		10.00000	100.05355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TR31		On 31/12/2099	Spot Bond	9.75000	100.07835		9.75000	100.05222			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.07776		100.00000	10.05177			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	98.12526			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.16930			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.10498			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.68984			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.00550			0.00	0	0.00
TSP143		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.39080			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.77204			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.50210			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.73152			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.53314			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	97.49421			0.00	0	0.00
TWC019		On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.26809			0.00	0	0.00
TWC020		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.24044			0.00	0	0.00
TWC021		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.20866			0.00	0	0.00
TWC022		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.16444			0.00	0	0.00
TWC023		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.93033			0.00	0	0.00
TWC024		On 11/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.80963			0.00	0	0.00
TWC025		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.71996			0.00	0	0.00
TWC026		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.69187			0.00	0	0.00
TWC027		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.61297			0.00	0	0.00
TWCJ04		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.36356			0.00	0	0.00
TWCJ05		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.83676			0.00	0	0.00
TWCM04		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.15795			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.72668			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.80000		111.08933		8.80000	111.06290			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.85537			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.52556			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.89369			0.00	0	38,000,000.00
UTR40	On 10/09/2017	Spot Bond	9.15500		103.89318		9.15500	103.86749			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		92.85257		100.00000	92.62103			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		92.95523		100.00000	92.72342			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		92.98945		100.00000	92.75756			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.02925			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.07749			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.97101			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.00679			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.00835			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.03308			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.03424			0.00	0	2,000,000.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.86046			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	133.97000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.46000		118.79399		6.46000	118.77347			0.00	0	92,107,000.00
WS05	On 01/08/2018	Spot Bond	0.61000		239.74638		0.61000	239.65980			0.00	0	72,513,000.00
WSP1	On 28/05/2015	Spot Bond	6.50000		106.97248		6.50000	106.95390			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.32000		108.41312		7.32000	108.39195			0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.55500		109.66155		7.55500	109.63946			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.91000		108.66698		7.91000	108.64409			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.94000		109.10466		7.94000	109.08158			0.00	0	15,002,500.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z009	On 30/11/2013	Spot Bond	5.30000	99.16484	5.30000	99.15056				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.05000	90.13881	6.05000	90.12422				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.29000	97.47133	5.29000	97.45756				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.30000	96.19373	5.30000	96.18006				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.98000	88.65456	5.98000	88.64029				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.28000	94.14549	5.28000	94.13216				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.05000	90.12422	6.05000	90.10962				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	6.94500	66.42727	6.94500	66.41474				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	24.20580	100.00000	24.15988				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.81243	100.00000	12.78813				0.00	0	0.00

**Total for j-Bonds :** **989,208,458,647,435.00 '6,120,137,687 04 429 584 071.00**

**Grand Total:** **989,209,490,945,282.00 '6,120,221,161 04 431 665 685.00**