



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 10/08/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.12250	8.12250	8.19540	8.19540		15.50	151,549,605.00	18,658	249,251.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,047.15960	1.04716	974.753	18.07	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			1.75960	0.00176	2.253	18.07	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			898.79530	0.89880	826.907	17.18	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			3.39530	0.00340	4.407	17.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			800.64750	0.80065	729.651	16.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			5.24750	0.00525	7.151	16.72	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			13.75140	0.01375	9.602	23.43	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,118.35140	1.11835	1,187.102	23.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			24.91110	0.02491	17.441	21.28	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			829.51110	0.82951	894.941	21.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			20.25230	0.02025	14.148	22.00	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			924.85230	0.92485	991.648	22.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			16.61260	0.01661	11.596	22.72	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			1,021.21260	1.02121	1,089.096	22.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			61.23570	0.06124	44.663	18.44	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			465.83570	0.46584	522.163	18.44	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			43.04750	0.04305	30.833	19.50	0.00	0	25,100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			597.64750	0.59765	658.334	19.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			38.42200	0.03842	27.371	19.86	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			643.02200	0.64302	704.871	19.86	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			102.21970	0.10222	76.412	17.17	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			306.81970	0.30682	353.912	17.17	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			79.08810	0.07909	57.733	17.73	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			383.68810	0.38369	435.233	17.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			69.57680	0.06958	50.735	18.09	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			424.17680	0.42418	478.235	18.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			169.59300	0.16959	132.776	16.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			174.19300	0.17419	210.276	16.06	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			149.67770	0.14968	115.859	16.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			204.27770	0.20428	243.359	16.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			145.95980	0.14596	112.723	16.39	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			210.55980	0.21056	250.223	16.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			351.68870	0.35169	294.337	15.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			56.28870	0.05629	71.837	15.41	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			281.73920	0.28174	229.026	15.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			86.33920	0.08634	106.526	15.46	0.00	0	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			220.93600	0.22094	173.354	15.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			125.53600	0.12554	150.854	15.50	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			704.09780	0.70410	633.938	16.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			8.69780	0.00870	11.438	16.25	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			517.73280	0.51773	450.383	15.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			22.33280	0.02233	27.883	15.32	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			473.25370	0.47325	408.591	15.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			27.85370	0.02785	36.091	15.35	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.21700	8.21700	8.29140	8.29140		16.42	66,664,521.00	8,113	79,014.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			89.39370	0.08939	77.386	22.23	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,297.99370	1.29799	1,360.386	22.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			43.77390	0.04377	37.820	26.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,152.37390	2.15237	2,220.820	26.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			22.64210	0.02264	17.155	27.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,831.24210	2.83124	2,900.155	27.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			180.09180	0.18009	157.242	19.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			688.69180	0.68869	740.242	19.05	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			145.30800	0.14531	126.413	19.97	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			853.90800	0.85391	909.413	19.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			131.12340	0.13112	113.825	20.42	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			939.72340	0.93972	996.825	20.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			440.99630	0.44100	394.880	15.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			199.59630	0.19960	227.880	15.96	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			322.91890	0.32292	286.195	16.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			331.51890	0.33152	369.195	16.85	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			225.99510	0.22600	197.945	18.14	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			534.59510	0.53460	580.945	18.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			498.00820	0.49801	448.847	15.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			156.60820	0.15661	181.847	15.65	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			468.77390	0.46877	421.148	15.80	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			177.37390	0.17737	204.148	15.80	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.31590	8.31590	8.39180	8.39180		16.80	1,214,121.40	146	21,206.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			101.93250	0.10193	92.310	24.70	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,260.13250	2.26013	2,326.410	24.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			88.05280	0.08805	77.969	25.52	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,546.25280	2.54625	2,612.069	25.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			252.21150	0.25221	228.829	19.73	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			960.41150	0.96041	1,012.929	19.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			183.51240	0.18351	166.081	21.32	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,341.71240	1.34171	1,400.181	21.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			123.29460	0.12329	111.405	23.55	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,931.49460	1.93149	1,995.505	23.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			624.10350	0.62410	575.395	15.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			232.30350	0.23230	259.495	15.75	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			571.97680	0.57198	525.979	16.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			280.17680	0.28018	310.080	16.10	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.40730	8.40730	8.48460	8.48460		17.21	18,075,695.00	2,150	6,487.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			450.69290	0.45069	416.446	18.33	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			726.09290	0.72609	769.146	18.33	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			456.65400	0.45665	422.041	18.26	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			712.05400	0.71205	754.741	18.26	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			453.66100	0.45366	419.232	18.29	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			719.06100	0.71906	761.932	18.29	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.51500	8.51500	8.59210	8.59210		17.79	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			579.44820	0.57945	546.533	18.93	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			987.34820	0.98735	1,031.533	18.93	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			967.44330	0.96744	917.375	16.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			375.34330	0.37534	402.375	16.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.82040	8.82040	8.89430	8.89430		18.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,397.66090	1.39766	1,351.824	17.24	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			503.36090	0.50336	531.424	17.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.12590	9.12590	9.19650	9.19650		20.11	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.12250	8.12250	8.19540	8.19540		15.50	162,450.00	20	1,116.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			8,114.33520	0.08114	5,937.464	17.68	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			37,574.33520	0.37574	42,687.465	17.68	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			6,123.57480	0.06124	4,466.260	18.44	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			46,583.57480	0.46584	52,216.260	18.44	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.21700	8.21700	8.29140	8.29140		16.42	0.00	0	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			22,864.56380	0.22865	20,034.235	18.10	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			52,724.56380	0.52725	57,334.235	18.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.31590	8.31590	8.39180	8.39180			0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			29,820.00000	0.29820	37,410.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.40730	8.40730	8.48460	8.48460		17.21	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			45,069.28560	0.45069	41,644.630	18.33	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			72,609.28560	0.72609	76,914.630	18.33	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			45,665.40430	0.45665	42,204.083	18.26	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			71,205.40430	0.71205	75,474.083	18.26	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			45,366.09810	0.45366	41,923.162	18.29	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			71,906.09810	0.71906	76,193.162	18.29	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.73850	12.73850	12.83110	12.83110		12.63	3,630,472.50	285	12,387.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,483.52980	1.48353	1,391.321	16.06	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			2.42980	0.00243	2.821	16.06	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			705.06570	0.70507	618.771	12.56	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			23.96570	0.02397	30.271	12.56	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			60.05020	0.06005	40.726	14.91	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			678.95020	0.67895	752.226	14.91	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			24.60630	0.02461	15.141	15.99	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			1,043.50630	1.04351	1,126.641	15.99	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			12.88370	12.88370	12.97880	12.97880		13.61	1,288,370.00	100	1,940.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			218.19800	0.21820	186.467	15.75	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			939.39800	0.93940	1,002.767	15.75	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			141.83470	0.14183	118.561	17.02	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,363.03470	1.36303	1,434.861	17.02	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			293.68760	0.29369	254.985	14.88	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			684.88760	0.68489	741.286	14.88	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			249.62680	0.24963	214.968	15.36	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			820.82680	0.82083	881.268	15.36	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.03530	13.03530	13.13320	13.13320		15.41	0.00	0	2,356.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			706.31040	0.70631	644.394	22.73	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,273.11040	1.27311	1,309.094	22.73	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			634.78120	0.63478	576.298	22.73	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,401.58120	1.40158	1,440.998	22.73	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			480.99830	0.48100	431.068	22.73	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,747.79830	1.74780	1,795.768	22.73	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			771.91970	0.77192	707.109	22.73	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,168.71970	1.16872	1,201.809	22.73	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10390	0.10390	0.10460	0.10460		17.91	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			94.50560	0.00095	69.811	19.84	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			634.50560	0.00635	679.811	19.84	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10520	0.10520	0.10590	0.10590		18.36	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			339.67640	0.00340	306.952	20.30	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			749.67640	0.00750	786.952	20.30	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.00340	10.00340	10.13100	10.13100		12.00	2,500,850.00	250	25,553.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			690.68260	0.69068	567.064	12.42	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			9.68260	0.00968	13.664	12.42	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			415.73010	0.41573	312.179	12.06	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			34.73010	0.03473	58.779	12.06	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			298.23770	0.29824	211.222	12.03	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			67.23770	0.06724	107.822	12.03	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			125.94500	0.12595	85.955	12.77	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			194.94500	0.19494	282.555	12.77	423,832.05	1,500	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			4.88070	0.00488	3.968	16.86	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			1,073.88070	1.07388	1,200.568	16.86	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			4.21060	0.00421	3.416	17.04	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,123.21060	1.12321	1,250.016	17.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.13230	10.13230	10.26170	10.26170		13.16	7,345,917.50	725	53,294.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			125.20960	0.12521	105.194	16.05	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			863.50960	0.86351	972.894	16.05	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			111.33910	0.11134	94.000	16.40	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			949.63910	0.94964	1,061.700	16.40	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			71.30100	0.07130	60.958	17.72	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,309.60100	1.30960	1,428.658	17.72	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			266.65750	0.26666	219.490	13.99	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			404.95750	0.40496	487.190	13.99	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			155.60400	0.15560	129.757	15.41	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			713.90400	0.71390	817.457	15.41	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			132.90430	0.13290	111.404	15.87	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			821.20430	0.82120	929.104	15.87	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			818.03980	0.81804	702.350	12.16	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			56.33980	0.05634	70.050	12.16	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			303.58830	0.30359	249.939	13.66	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			341.88830	0.34189	417.639	13.66	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.26980	10.26980	10.40070	10.40070		13.47	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			268.05930	0.26806	231.158	15.40	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			837.35930	0.83736	931.358	15.40	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.55840	10.55840	10.68890	10.68890		14.42	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			542.71000	0.54271	496.655	15.45	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,053.81000	1.05381	1,138.255	15.45	0.00	0	0.00
2025	On	01/11/2012	Bond Future			107.20810	107.20810	106.86197	106.86197			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,871.97000	6.87197	7,218.100		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			6,861.97000	6.86197	7,208.100		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			6,851.97000	6.85197	7,198.100		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			104.28984	104.28984	104.09461	104.09461			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On	01/11/2012	Bond Future	98.99	Call			5,104.61000	5.10461	5,299.840		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			5,094.61000	5.09461	5,289.840		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			5,084.61000	5.08461	5,279.840		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			111.08334	111.08334	111.09027	111.09027			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			7,100.27000	7.10027	7,093.340		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			7,090.27000	7.09027	7,083.340		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			7,080.27000	7.08027	7,073.340		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			469.83200	469.83200	470.50200	470.50200			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			476.58300	476.58300	477.26200	477.26200			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			422.86900	422.86900	423.39600	423.39600			0.00	0	885.00
ALBI	On	07/02/2013	Index Future			428.94600	428.94600	429.47800	429.47800			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.54800	8.54800	8.63100	8.63100		11.81	0.00	0	7,949.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			267.08770	0.26709	204.468	11.96	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			56.08770	0.05609	76.468	11.96	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.57960	8.57960	8.66400	8.66400		12.35	1,715,920.00	200	10,094.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			365.17500	0.36517	311.222	12.36	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			161.17500	0.16117	191.622	12.36	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.61440	8.61440	8.69900	8.69900		12.69	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			438.17650	0.43818	388.803	12.60	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			249.17650	0.24918	284.403	12.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AUS / R On	14/12/2015	Foreign Exchange Future			8.68400	8.68400	8.74930	8.74930		14.33	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.18810	8.18810	8.23300	8.23300		11.48	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			109.17050	0.10917	88.657	11.84	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			146.17050	0.14617	170.557	11.84	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.26650	8.26650	8.31260	8.31260		11.94	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			222.11100	0.22211	200.422	12.32	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			259.51100	0.25951	283.922	12.32	0.00	0	0.00
CF CANIOn	17/09/2012	Can-Do Future			0.28160	0.28160	0.27720	0.27720			0.00	0	11,120.00
CF CANIOn	17/09/2012	Can-Do Future			0.01250	0.01250	0.01910	0.01910			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future			0.24150	0.24150	0.20830	0.20830			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future			0.02250	0.02250	0.02960	0.02960			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.26410	0.26410	0.21990	0.21990			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future			0.05460	0.05460	0.07030	0.07030			0.00	0	4,800.00
CF CANIOn	14/12/2012	Can-Do Future			0.08570	0.08570	0.09660	0.09660			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.33480	8.33480	8.43630	8.43630		13.16	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			33.09820	0.03310	20.995	16.09	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			506.79820	0.50680	596.195	16.09	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.45040	8.45040	8.55460	8.55460		15.22	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			168.43740	0.16844	142.160	17.74	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			653.83740	0.65384	731.760	17.74	0.00	0	0.00
DAAU On	10/08/2012	Any day expiry			8.11340	8.11340	8.15890	8.15890		13.71	0.00	0	0.00
DAAU On	10/08/2012	Any day expiry	8.14	Call			50.75290	0.05075	0.000	13.71	0.00	0	0.00
DAAU On	10/08/2012	Any day expiry	8.14	Put			31.85290	0.03185	26.600	13.71	0.00	0	0.00
DAAU On	10/08/2012	Any day expiry	8.15	Call			44.73150	0.04473	0.000	13.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAU	On	10/08/2012	Any day expiry	8.15	Put			35.83150	0.03583	36.600	13.71	0.00	0	0.00
DAAU	On	10/08/2012	Any day expiry	8.16	Call			40.16170	0.04016	0.000	13.71	0.00	0	0.00
DAAU	On	10/08/2012	Any day expiry	8.16	Put			41.26170	0.04126	46.600	13.71	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry			8.10340	8.10340	8.17610	8.17610		15.60	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			778.00000	0.77800	705.000	17.87	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			2.00000	0.00200	2.000	17.87	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			468.00000	0.46800	398.000	16.02	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			12.00000	0.01200	15.000	16.02	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			95.00000	0.09500	70.000	16.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			169.00000	0.16900	217.000	16.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			33.00000	0.03300	25.000	18.48	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			367.00000	0.36700	432.000	18.48	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.13450	8.13450	8.20770	8.20770		15.90	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			180.00000	0.18000	145.000	16.44	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			222.00000	0.22200	261.000	16.44	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			102.00000	0.10200	79.000	17.85	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			404.00000	0.40400	455.000	17.85	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			816.00000	0.81600	746.000	16.28	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			8.00000	0.00800	12.000	16.28	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			522.00000	0.52200	457.000	15.32	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			34.00000	0.03400	43.000	15.32	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.17020	8.17020	8.24380	8.24380		16.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			582.00000	0.58200	520.000	15.11	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			58.00000	0.05800	70.000	15.11	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			255.00000	0.25500	219.000	16.53	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			261.00000	0.26100	299.000	16.53	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			170.00000	0.17000	143.000	17.79	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			436.00000	0.43600	483.000	17.79	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			863.00000	0.86300	794.000	15.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	7.40	Put			19.00000	0.01900	24.000	15.56	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.20210	8.20210	8.27620	8.27620		16.38	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			635.00000	0.63500	575.000	15.19	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			79.00000	0.07900	93.000	15.19	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			226.00000	0.22600	197.000	17.77	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			460.00000	0.46000	505.000	17.77	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.23080	8.23080	8.30540	8.30540		16.57	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			272.00000	0.27200	241.000	17.68	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			477.00000	0.47700	520.000	17.68	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			681.00000	0.68100	621.000	15.21	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			96.00000	0.09600	110.000	15.21	0.00	0	7,530.00
EL28	On	01/11/2012	Bond Future			107.39036	107.39036	107.39036	107.39036			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			1,400.36000	1.40036	1,400.360		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			1,390.36000	1.39036	1,390.360		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			1,380.36000	1.38036	1,380.360		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			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	01/11/2012	Bond Future			8.67579	89.81398	8.66640	89.89603			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,483.14000	4.48314	4,401.090		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			8.76822	91.10462	8.75856	91.18753			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			1,908.40000	1.90840	1,991.310		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			1,819.71000	1.81971	1,902.620		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			1,731.15000	1.73115	1,814.060		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	01/11/2012	GOVI			422.75800	422.75800	423.22600	423.22600			0.00	0	236.00
GOVI	On	01/11/2012	GOVI	403.96	Call			192,660.00000	19.26600	187,980.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			428.83300	428.83300	429.36700	429.36700			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			36,230.00000	3.62300	41,570.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			36,330.00000	3.63300	41,670.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			36,430.00000	3.64300	41,770.000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			185.79600	185.79600	185.52800	185.52800			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			188.46600	188.46600	188.19300	188.19300			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			501.89500	501.89500	501.89500	501.89500			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			508.87400	508.87400	508.87400	508.87400			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FOn		15/08/2012	Jibar Tradeable Future			5.08000	94.92000	5.07000	94.93000			0.00	0	0.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.05000	94.95000	5.02500	94.97500			0.00	0	44,760.00
JIBAR FOn		17/10/2012	Jibar Tradeable Future			4.98000	95.02000	4.98000	95.02000			0.00	0	0.00
JIBAR FOn		21/11/2012	Jibar Tradeable Future			4.95000	95.05000	4.94000	95.06000			0.00	0	0.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			4.91000	95.09000	4.89000	95.11000			0.00	0	840.00
JIBAR FOn		16/01/2013	Jibar Tradeable Future			4.91000	95.09000	4.89000	95.11000			0.00	0	0.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			4.91000	95.09000	4.90000	95.10000			0.00	0	1,000.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			5.00000	95.00000	4.97000	95.03000			0.00	0	500.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			5.13000	94.87000	5.10000	94.90000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			5.27000	94.73000	5.24000	94.76000			0.00	0	1,500.00
JIBAR FOn		19/03/2014	Jibar Tradeable Future			5.42000	94.58000	5.38000	94.62000			0.00	0	800.00
JIBAR FOn		18/06/2014	Jibar Tradeable Future			5.59000	94.41000	5.52000	94.48000			0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.58880	6.58880	6.66480	6.66480		11.01	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			137.56910	0.13757	92.954	11.03	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			62.76910	0.06277	94.154	11.03	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.64040	6.64040	6.71520	6.71520		12.06	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			237.23080	0.23723	192.680	12.05	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			152.03080	0.15203	182.280	12.05	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.16795	105.61149	7.14274	105.79826			0.00	0	561.00
R023	On	01/11/2012	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			765.63000	0.76563	952.400		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			690.79000	0.69079	877.560		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			616.02000	0.61602	802.790		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	07/02/2013	Bond Future			7.23913	107.12913	7.21296	107.31816			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			1,260.57000	1.26057	1,449.600		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			1,187.15000	1.18715	1,376.180		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			1,113.80000	1.11380	1,302.830		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.28831	104.61319	7.26122	104.80491			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			1,582.89000	1.58289	1,774.610		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			1,510.67000	1.51067	1,702.390		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			1,438.51000	1.43851	1,630.230		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.65032	122.36083	5.62311	122.44069		2.25	0.00	0	15,729.00
R157	On	01/11/2012	Bond Future	5.78	Call			834.21000	0.83421	747.050	2.31	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			374.68000	0.37468	367.380	2.31	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,876.68000	1.87668	1,786.890	2.40	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			82.63000	0.08263	72.700	2.40	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.68858	124.11918	5.65818	124.19973		2.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,909.29000	1.90929	1,783.870	2.23	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			275.69000	0.27569	230.820	2.23	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.68342	118.93610	5.64949	119.01797		2.29	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			740.56000	0.74056	566.760	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,490.75000	1.49075	1,398.820	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			750.39000	0.75039	575.860	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,476.24000	1.47624	1,383.580	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			760.30000	0.76030	585.050	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,461.82000	1.46182	1,368.440	2.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.45307	130.27803	7.42798	130.53430		11.13	0.00	0	34,190.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,301.19000	5.30119	4,995.940	11.41	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,379.12000	1.37912	1,330.140	11.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			6,608.15000	6.60815	6,302.790	11.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			942.56000	0.94256	893.470	11.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			10,620.31000	10.62031	10,330.610	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			292.44000	0.29244	259.010	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			13,291.57000	13.29157	13,016.470	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			113.53000	0.11353	94.700	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.52268	126.85938	7.49674	127.11882		12.13	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,281.67000	2.28167	2,155.250	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,398.26000	7.39826	7,531.280	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,545.64000	10.54564	10,304.130	12.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,306.07000	1.30607	1,324.000	12.94	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.57579	128.51701	7.54902	128.78013		12.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,937.48000	4.93748	4,504.160	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,516.58000	6.51658	6,346.380	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,982.84000	4.98284	4,548.610	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,461.82000	6.46182	6,290.710	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			5,028.44000	5.02844	4,593.310	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,407.41000	6.40741	6,235.400	12.23	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R2On	21/12/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			214.58764	214.58764	214.61269	214.61269			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			4,377.31000	4.37731	4,402.360		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			4,387.31000	4.38731	4,412.360		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			4,397.31000	4.39731	4,422.360		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			273.25544	273.25544	273.03284	273.03284			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			6,042.84000	6.04284	6,265.440		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			6,032.84000	6.03284	6,255.440		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			6,022.84000	6.02284	6,245.440		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.03456	110.68207	5.00049	110.75314		1.43	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			458.38000	0.45838	389.680		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			230.16000	0.23016	232.530		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.97958	107.86358	4.94037	107.93528		1.42	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			508.63000	0.50863	430.070		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			436.17000	0.43617	429.310		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.86861	109.27297	4.82327	109.34585		1.37	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			157.75000	0.15775	87.890		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,427.48000	1.42748	1,430.500		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			161.18000	0.16118	90.380		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/05/2013	Bond Future	4.05	Put			1,414.58000	1.41458	1,416.660	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			164.65000	0.16465	92.920	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,401.71000	1.40171	1,402.860	1.33	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			200.26973	200.26973	200.28210	200.28210			1,201,618.38	6	48,828.00
R202	On	01/11/2012	Bond Future	191.99	Call			8,292.10000	8.29210	8,279.730		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			8,282.10000	8.28210	8,269.730		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			8,272.10000	8.27210	8,259.730		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	01/11/2012	Bond Future			6.07136	110.21811	6.04531	110.33225		4.48	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,640.24000	3.64024	3,526.020	4.82	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			96.43000	0.09643	96.350	4.82	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.12322	111.80198	6.09542	111.91732		4.44	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,550.63000	1.55063	1,380.170	4.48	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,490.12000	1.49012	1,435.000	4.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,862.70000	3.86270	3,693.540	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			424.69000	0.42469	370.870	4.76	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.14762	109.10390	6.11801	109.22101		4.86	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,500.77000	1.50077	1,338.030	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,407.86000	2.40786	2,362.230	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,518.23000	1.51823	1,354.920	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,385.34000	2.38534	2,339.140	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,535.81000	1.53581	1,371.930	4.85	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,362.96000	2.36296	2,316.190	4.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1On		15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.35070	111.26474	6.32500	111.40002		5.69	0.00	0	3,783.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,718.90000	4.71890	4,575.180	6.16	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			127.79000	0.12779	119.350	6.16	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.40603	108.83254	6.37893	108.96933		5.94	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,985.72000	4.98572	4,824.080	6.39	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			501.45000	0.50145	476.600	6.39	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.44165	110.25446	6.41311	110.39330		6.16	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,175.46000	2.17546	1,946.160	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,776.92000	2.77692	2,686.460	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,199.11000	2.19911	1,968.490	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,751.56000	2.75156	2,659.780	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,222.89000	2.22289	1,990.960	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,726.36000	2.72636	2,633.270	6.11	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On		21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.12157	105.02494	5.09084	105.06075		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			179.39000	0.17939	160.930	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			227.00000	0.22700	244.350	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.03579	102.76874	4.99619	102.80467		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			195.89000	0.19589	180.870	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			410.58000	0.41058	431.490	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.81615	104.11166	4.76261	104.14829		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			66.64000	0.06664	60.740	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,013.54000	1.01354	1,044.270	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/05/2013	Bond Future	3.40	Call			67.65000	0.06765	61.680	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,007.60000	1.00760	1,038.260	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			68.67000	0.06867	62.620	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,001.67000	1.00167	1,032.250	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.63440	105.70739	6.60891	105.85454		6.92	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,573.21000	5.57321	5,406.640	7.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			145.00000	0.14500	125.580	7.50	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.69526	103.58653	6.66856	103.73540		7.36	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,876.49000	5.87649	5,734.090	7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			521.48000	0.52148	527.950	7.85	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.73989	104.94009	6.71198	105.09108		7.42	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,097.66000	2.09766	1,901.360	7.34	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,583.33000	3.58333	3,538.020	7.34	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,120.99000	2.12099	1,924.000	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,551.57000	3.55157	3,505.570	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,144.48000	2.14448	1,946.790	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,520.01000	3.52001	3,473.310	7.35	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.78589	100.45012	6.76054	100.61037		8.14	0.00	0	9,422.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,806.75000	1.80675	1,639.320	8.18	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,494.39000	1.49439	1,487.210	8.18	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,857.87000	4.85787	4,673.590	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			311.91000	0.31191	287.880	8.65	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,913.22000	5.91322	5,733.760	8.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	7.70	Put			182.24000	0.18224	163.030	8.79	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.84730	101.89358	6.82089	102.05576		8.45	0.00	0	1,980.00
R208	On	07/02/2013	Bond Future	6.00	Call			651.16000	0.65116	614.000	8.18	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,858.91000	5.85891	5,983.930	8.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,331.54000	6.33154	6,191.050	9.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			646.42000	0.64642	668.110	9.07	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.89015	99.83032	6.86268	99.99487		8.75	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,539.48000	2.53948	2,310.190	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,824.93000	3.82493	3,760.190	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,566.15000	2.56615	2,336.170	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,790.71000	3.79071	3,725.280	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,512.97000	2.51297	2,284.380	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,859.37000	3.85937	3,795.330	8.72	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.04509	81.83658	8.03550	81.92224		16.79	0.00	0	7,426.00
R209	On	01/11/2012	Bond Future	8.99	Call			8,348.39000	8.34839	8,200.020	18.03	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			465.95000	0.46595	403.240	18.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.11067	83.01253	8.10083	83.09922		17.67	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			9,244.11000	9.24411	9,132.680	18.83	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,429.20000	1.42920	1,404.460	18.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.16117	80.95412	8.15107	81.04214		18.71	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			4,771.26000	4.77126	4,427.260	18.55	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,195.23000	6.19523	5,939.250	18.55	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			4,811.14000	4.81114	4,466.840	18.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2013	Bond Future	8.00	Put			6,145.58000	6.14558	5,889.300	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			4,851.17000	4.85117	4,506.590	18.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,096.23000	6.09623	5,839.670	18.57	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			152.29897	152.29897	151.22481	151.22481			0.00	0	3,362.00
R210	On	01/11/2012	Bond Future	144.99	Call			6,234.81000	6.23481	7,308.970		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			6,224.81000	6.22481	7,298.970		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			6,214.81000	6.21481	7,288.970		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future			122.63527	122.63527	122.64818	122.64818			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			658.18000	0.65818	645.270		0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			648.18000	0.64818	635.270		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Call			638.18000	0.63818	625.270		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			125.51137	125.51137	125.31090	125.31090			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,320.90000	3.32090	3,521.370		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			3,310.90000	3.31090	3,511.370		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			3,300.90000	3.30090	3,501.370		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.87283	92.88850	7.85297	93.06799		14.61	0.00	0	4,830.00
R213	On	01/11/2012	Bond Future	7.75	Call			2,301.62000	2.30162	2,075.800	14.61	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,240.46000	3.24046	3,194.130	14.61	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			8,532.78000	8.53278	8,302.400	15.73	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			433.87000	0.43387	382.980	15.73	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.94314	94.22325	7.92270	94.40502		15.35	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			9,446.04000	9.44604	9,256.080	16.25	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,313.10000	1.31310	1,304.910	16.25	0.00	0	0.00
R213	On	02/05/2013	Bond Future			7.99432	91.91765	7.97334	92.10195		16.21	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,818.57000	4.81857	4,415.640	16.12	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,002.65000	6.00265	5,784.020	16.12	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,859.33000	4.85933	4,455.850	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,953.84000	5.95384	5,734.660	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			4,900.27000	4.90027	4,496.560	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,905.33000	5.90533	5,685.920	16.13	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.06341	83.86673	8.05377	83.95835			0.00	0	1,700.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			610.30000	0.61030	701.920		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			514.11000	0.51411	605.730		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			418.10000	0.41810	509.720		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On		28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R On		17/09/2012	Foreign Exchange Future			1.27390	1.27390	1.28440	1.28440		14.74	0.00	0	0.00
YUAN/R On		17/09/2012	Foreign Exchange Future	1.33	Call			111.18090	0.01112	80.859	16.41	0.00	0	0.00
YUAN/R On		17/09/2012	Foreign Exchange Future	1.33	Put			567.18090	0.05672	641.859	16.41	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future			1.28220	1.28220	1.29290	1.29290		16.28	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.34	Call			327.60240	0.03276	287.470	17.15	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.34	Put			798.60240	0.07986	865.470	17.15	0.00	0	0.00
Total for Derivatives :												255,773,372.83	32,153	1,415,909.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.57033	100.00000	10.54472			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	21.85931	100.00000	21.81120			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	9.49056	100.00000	9.46756			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.43259	5.00000	127.41549			0.00	0	18,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	99.73003	100.00000	99.46965			0.00	0	1,800,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	22.05956	100.00000	22.01100			0.00	0	16,010,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	38.23443	100.00000	38.15027			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	8.76416	100.00000	8.74293			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	14.88437	100.00000	14.85161			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	42.53061	100.00000	42.42758			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013	Spot Bond			100.00000	64.91043	100.00000	64.76677			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	30.55073	100.00000	30.48267			0.00	0	300,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.41834	100.00000	6.40413			0.00	0	400,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	18.64929	100.00000	18.60411			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	30.24365	100.00000	30.17038			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.68551	100.00000	11.65720			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.76773	100.00000	8.74648			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.58666	100.00000	8.56586			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.71205	100.00000	8.69095			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	26.99574	100.00000	26.93632			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	19.22818	100.00000	19.18159			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	29.09365	100.00000	29.02961			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	22.90692	100.00000	22.85143			0.00	0	55,400,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	18.72736	100.00000	18.68199			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	11.05444	100.00000	11.02766			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	76.03181	100.00000	75.86261			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	53.84911	100.00000	53.73058		100,000,000,000.00	1,000,000	2,200,000.00	
ABL8B	On	19/09/2013	Spot Bond			100.00000	44.26555	100.00000	44.15832			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2013	Spot Bond			100.00000	68.74357	100.00000	68.57703			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	85.62500	100.00000	85.49142			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	76.49500	100.00000	99.72678			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	66.66667	100.00000	66.66663			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	64.91043	100.00000	64.76677			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	38.78058	100.00000	38.69421			0.00	0	200,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	21.25177	100.00000	21.20443			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.96288	8.00000	91.94087			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	20.21489	100.00000	20.17039			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.22356	100.00000	16.18426			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	101.30126	9.58000	101.27521			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	11.56877	100.00000	11.54074			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	10.91259	100.00000	14.41019			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	101.09178	4.50000	101.07684			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.65492	100.00000	5.64225			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	19.22731	100.00000	19.18426			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.98039	100.00000	4.96925			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	93.10395	100.00000	92.89658			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On	10/10/2033	Spot Bond			100.00000	5.37028	100.00000	5.35825			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	64.91043	100.00000	64.76677			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	64.91043	100.00000	64.76677			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	64.91043	100.00000	64.76677			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.27769	100.00000	2.27338			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.27769	100.00000	2.27338			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	101.37014	6.82500	101.35150			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.73046	100.00000	6.71769			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.45209	100.00000	12.42820			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.83878	100.00000	10.81252			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.45978	100.00000	11.43768			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	22.62247	100.00000	22.57442			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.45585	100.00000	10.43579			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.90217	100.00000	9.88313			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	20.21124	100.00000	20.17226			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	19.34533	100.00000	19.30792			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	10.55440	100.00000	10.52146			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	10.33154	100.00000	10.29930			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On	12/04/2016	Spot Bond			100.00000	18.61054	100.00000	18.57454			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.82062	100.00000	22.78478			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	17.16754	100.00000	17.10764			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.90701	100.00000	16.87430			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.21960	100.00000	16.18823			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.90937	100.00000	15.87860			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	10.73387	100.00000	10.69803			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	23.54760	100.00000	23.42064			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	56.99423	100.00000	56.88610			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	10.26203	100.00000	10.21690			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	13.87619	100.00000	13.84935			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.74935	100.00000	14.71689			0.00	0	7,800,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	20.65258	100.00000	20.60712			0.00	0	8,300,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.84741	100.00000	9.82562			0.00	0	5,900,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.43855	100.00000	12.41117			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	18.00154	100.00000	17.96190			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	31.17226	100.00000	31.10246		1,500,000,000,000.00	0.00	15,000,000	7,500,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	118.37198	4.00000	118.35607			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	6.41834	100.00000	6.40413			0.00	0	400,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.67766	100.00000	5.66501			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.14972	100.00000	3.14271			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	56.27273	100.00000	56.13640			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	62.50581	100.00000	62.35439			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	62.84120	100.00000	62.68897			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	20.43699	100.00000	20.38748			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	46.37343	100.00000	46.26109			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	58.19972	100.00000	58.05873			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	46.37343	100.00000	46.26109			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	55.57850	100.00000	55.44386			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	62.55145	100.00000	62.41377			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	105.58166	13.50000	105.54419			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	17.96353	100.00000	17.92002			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	18.25529	100.00000	18.21107			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	22.39828	100.00000	22.34403			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	86.92898	100.00000	86.72587			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	42.97232	100.00000	42.86822			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	42.92611	100.00000	42.82212			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042	On	20/08/2015	Spot Bond			100.00000	17.67177	100.00000	17.62896			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.37370	100.00000	1.37110			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	84.47698	100.00000	84.28672			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	84.47698	100.00000	84.28672			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	33.08155	100.00000	33.00141			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	42.35224	100.00000	42.24964			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	13.90258	100.00000	13.87620			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	84.24625	100.00000	84.05608			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.67617	100.00000	11.65408			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.67617	100.00000	11.65408			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	43.54221	100.00000	43.43673			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	15.14146	100.00000	15.10479			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.03994	100.00000	16.00108			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	14.74093	100.00000	14.70522			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.01156	100.00000	14.97519			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.13064	100.00000	15.09398			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.65984	100.00000	9.63858			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.65984	100.00000	9.63858			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084	On	30/07/2017	Spot Bond			100.00000	9.71073	100.00000	9.68936			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	14.52444	100.00000	14.48925			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	9.71073	100.00000	9.68936			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.60895	100.00000	9.58779			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	22.46133	100.00000	22.41883			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	22.77279	100.00000	22.71762			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	92.68317	100.00000	92.45432			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	43.19566	100.00000	43.09101			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.21324	100.00000	14.17881			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	43.19566	100.00000	43.09101			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	92.68317	100.00000	92.45432			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.44788	100.00000	9.42499			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.43988	100.00000	9.41701			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.45100	100.00000	9.42811			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.22191	100.00000	9.19956			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	42.81059	100.00000	42.70688			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.68190	100.00000	9.65845			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	86.67060	100.00000	86.47044			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102	On	12/07/2013	Spot Bond			100.00000	59.35064	100.00000	59.20686			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	86.67060	100.00000	86.47044			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	11.61436	100.00000	11.58623			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	30.35933	100.00000	30.28578			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	37.20065	100.00000	37.11876			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	38.67100	100.00000	38.57732			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	76.54375	100.00000	99.72677			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.72977	100.00000	7.71104			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.74026	100.00000	7.72151			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.95129	100.00000	6.93810			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	39.11840	100.00000	39.02365			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.82936	100.00000	3.82089			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.68346	100.00000	4.67315			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.83809	100.00000	5.82704			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.98199	100.00000	3.97322			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.13434	100.00000	4.12523			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.96219	100.00000	8.94047			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	22.48025	100.00000	22.42579			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131	On	18/08/2014			100.00000	22.48025	100.00000	22.42579			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	39.11840	100.00000	39.02365			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	23.90134	100.00000	23.84344			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	22.86205	100.00000	22.80666			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	22.80254	100.00000	22.74730			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	8.81332	100.00000	8.79196			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	11.55465	100.00000	11.52666			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	8.80186	100.00000	8.78054			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	9.50715	100.00000	9.48622			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	92.86534	100.00000	92.63605			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	9.55805	100.00000	9.53701			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	22.86205	100.00000	22.80666			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	11.70486	100.00000	11.67651			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	10.97706	100.00000	10.95048			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	8.99655	100.00000	8.97475			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	51.60789	100.00000	51.48287			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	29.04528	100.00000	28.98778			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	28.81827	100.00000	28.76122			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL151	On	20/03/2017	Spot Bond			100.00000	9.24513	100.00000	9.22682			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	37.48338	100.00000	37.39257			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.88602	100.00000	15.85457			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.72882	100.00000	15.69768			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.03397	100.00000	16.00222			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.22504	100.00000	9.20677			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.87342	100.00000	8.85585			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.91375	100.00000	15.88225			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.01547	100.00000	15.98376			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.18940	100.00000	11.17193			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.56899	100.00000	13.54214			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.95999	100.00000	15.92839			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	32.71300	100.00000	32.63376			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	21.80302	100.00000	21.75020			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	30.06059	100.00000	29.98777			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.62794	100.00000	12.60811			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	10.25361	100.00000	10.22877			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.45595	1.75000	102.45002			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL170	On	20/03/2015	Spot Bond			100.00000	17.16923	100.00000	17.12764			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	81.19510	100.00000	81.02344			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	17.19017	100.00000	17.14853			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	10.17458	100.00000	10.14993			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.19012	100.00000	9.16786			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.61305	100.00000	8.59219			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	43.19880	100.00000	43.05453			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	23.72180	100.00000	23.64258			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	80.90705	100.00000	80.73600			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	9.85741	100.00000	9.81387			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	1.75441	100.00000	1.74666			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.75441	100.00000	1.74666			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	0.31225	100.00000	0.31087			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	1.08633	100.00000	1.08010			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	78.49753	100.00000	78.33634			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	78.47500	100.00000	78.31386			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	66.04862	100.00000	65.90244			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On	18/11/2016			100.00000	2.79434	100.00000	2.78757			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	23.94764	100.00000	23.88963			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	24.74759	100.00000	24.68764			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	25.28088	100.00000	25.21964			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	12.45890	100.00000	12.43148			0.00	0	7,800,000.00
AIR02	On	30/04/2023			100.00000	14.81979	100.00000	14.78699			0.00	0	4,600,000.00
AIR02U	On	05/10/2014			100.00000	23.93393	100.00000	23.87595			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	20.35436	100.00000	20.30956			0.00	0	14,500,000.00
AIR03U	On	26/10/2014			100.00000	22.97622	100.00000	22.92056			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	14.82160	100.00000	14.78880			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	6.02299	100.00000	6.00951			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	33.27685	100.00000	33.20280			0.00	0	100,000.00
BAW10	On	01/10/2016			100.00000	10.31194	100.00000	10.28697			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	13.87266	100.00000	13.84196			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	17.49738	100.00000	17.44276			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	10.57736	100.00000	10.54433			0.00	0	0.00
BAW14U	On	01/01/2014			100.00000	36.42138	100.00000	36.30767			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	22.71114	100.00000	22.66088			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.00000	10.07109	100.00000	10.04670			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	43.67982	100.00000	43.57401			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	49.70220	100.00000	49.59279			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.11470	100.00000	22.06113			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	27.98353	100.00000	27.92160			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	14.80992	100.00000	14.77714			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	38.32142	100.00000	38.22858			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.47137	100.00000	17.42905			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	62.89303	100.00000	62.74067			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	18.27587	100.00000	18.23160			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	18.24417	100.00000	18.19998			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.83413	100.00000	13.80062			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	18.14908	100.00000	18.10512			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	14.08017	100.00000	14.04606			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	17.35138	100.00000	17.30935			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	17.35138	100.00000	17.30935			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.37331	100.00000	15.33607			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	15.80479	100.00000	15.76650			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13 On	31/03/2016	Spot Bond			100.00000	16.95360	100.00000	16.91253			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	18.27587	100.00000	18.23160			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	16.37111	100.00000	16.33145			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.99505	8.00000	100.97331			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.50628	100.00000	13.47356			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	13.50628	100.00000	13.47356			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	13.50628	100.00000	13.47356			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	24.20659	100.00000	24.14795			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	61.25623	100.00000	61.10784			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	16.07821	100.00000	16.03926			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	15.55805	100.00000	15.50840			0.00	0	1,000,000.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	16.31862	100.00000	16.26653			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	1.54308	100.00000	100.00000			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	20.70747	100.00000	20.65730			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	19.30389	100.00000	19.25713			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	17.29160	100.00000	17.24971			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	0.27464	100.00000	100.00000			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.81257	100.00000	4.80346			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1UOn	30/06/2035	Spot Bond			100.00000	20.89605	100.00000	20.84544			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	19.01776	100.00000	18.97168			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	11.73936	100.00000	11.71092			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	11.73936	100.00000	11.71092			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	14.19344	100.00000	14.15906			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	12.29837	100.00000	12.26858			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond			100.00000	25.27136	100.00000	25.21015			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond			100.00000	17.61552	100.00000	17.57285			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond			100.00000	3.78355	100.00000	3.77522			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond			100.00000	8.96826	100.00000	8.95125			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond			100.00000	10.01408	100.00000	9.99508			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond			100.00000	10.56999	100.00000	10.54661			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond			100.00000	27.87772	100.00000	27.81018			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond			100.00000	61.17503	100.00000	61.02682			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond			100.00000	33.36484	100.00000	33.28401			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A On	08/02/2014	Spot Bond			100.00000	36.79955	100.00000	36.71039			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	61.82112	100.00000	61.67135			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	38.23871	100.00000	38.14608			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	61.38172	100.00000	61.23302			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	8.95975	100.00000	8.93804			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	22.50998	100.00000	22.45545			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	21.00599	100.00000	20.94041			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	53.02684	100.00000	52.91012			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	10.37609	100.00000	10.35096			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	10.42735	100.00000	10.40209			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	10.58112	100.00000	10.55548			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.09369	100.00000	11.06681			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	11.60625	100.00000	11.57814			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	13.04144	100.00000	13.00984			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.73839	100.00000	3.72933			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	8.66651	100.00000	8.64551			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.02217	100.00000	9.00031			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.17459	100.00000	9.15236			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A4	On	30/10/2016	Spot Bond			100.00000	9.22540	100.00000	9.20304			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	9.83510	100.00000	9.81127			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	10.64803	100.00000	10.62223			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.34090	100.00000	2.33523			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.34090	100.00000	2.33523			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	9.37881	100.00000	9.35609			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	10.00731	100.00000	9.98308			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	10.17873	100.00000	10.15408			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	106.63909	8.00000	106.61546			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	10.69297	100.00000	10.66706			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	11.60717	100.00000	11.57905			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.67096	100.00000	1.66691			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.67096	100.00000	1.66691			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	28.48970	100.00000	28.42699			0.00	0	4,200,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	36.68342	1,000.00000	36.31841			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC25	On	25/01/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	51.24973	100.00000	51.15250			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	13.90348	100.00000	13.86979			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.79202	100.00000	7.77315			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.83918	100.00000	8.81776			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	13.92676	100.00000	13.89303			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	14.31095	100.00000	14.27629			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	15.00948	100.00000	14.97312			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	17.92002	100.00000	17.87660			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	16.72359	100.00000	16.68308			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	63.35049	100.00000	63.19703			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	61.22757	100.00000	61.07925			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	78.58739	100.00000	78.42367			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	43.88554	100.00000	43.74852			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.70866	100.00000	7.68999			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	84.01062	100.00000	83.82184			0.00	0	100,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	30.82381	100.00000	30.75596			0.00	0	4,600,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	20.58692	100.00000	20.54161			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On	29/01/2017	Spot Bond			100.00000	12.71114	100.00000	12.68035			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	27.31055	100.00000	27.24439			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	17.50408	100.00000	17.46555			0.00	0	0.00
CBL12	On	06/09/2018	Spot Bond			8.00000	120.67201	8.00000	120.64630			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.05758	100.00000	12.02838			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.07636	8.00000	118.05120			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.99058	100.00000	16.93753			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.39614	100.00000	13.36666			0.00	0	5,700,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	14.14939	100.00000	14.11808			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.39057	100.00000	13.36094			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	15.63793	100.00000	15.60350			0.00	0	24,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	15.19182	100.00000	15.15501			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.03263	12.05000	101.01100			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	70.84835	100.00000	70.67671			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	33.18086	100.00000	33.10047			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.71083	100.00000	23.65340			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	81.57590	100.00000	99.72900			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	19.37620	100.00000	19.31570			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN100 On	20/12/2012	Spot Bond			100.00000	92.50783	100.00000	92.27941			0.00	0	0.00
CLN103 On	20/03/2013	Spot Bond			100.00000	64.93744	100.00000	64.78013			0.00	0	0.00
CLN104 On	15/06/2014	Spot Bond			100.00000	35.21505	100.00000	35.12974			0.00	0	0.00
CLN108 On	20/06/2013	Spot Bond			100.00000	62.86916	100.00000	62.71685			0.00	0	0.00
CLN110 On	31/03/2013	Spot Bond			100.00000	64.91043	100.00000	64.76677			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	64.91043	100.00000	64.76677			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	64.91043	100.00000	64.76677			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	64.91043	100.00000	64.76677			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	62.86916	100.00000	62.71685			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	62.86916	100.00000	62.71685			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	46.33301	100.00000	46.22077			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	62.89711	100.00000	62.74474			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	62.61761	100.00000	62.46591			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	62.39401	100.00000	62.24286			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	67.31704	100.00000	67.15396			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	21.97816	100.00000	21.92491			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	61.24390	100.00000	61.09554			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.81477	100.00000	21.76192			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132 On	20/09/2013	Spot Bond			100.00000	43.00313	100.00000	42.89894			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	42.73358	100.00000	42.63005			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.67838	100.00000	22.62344			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	46.48799	100.00000	46.37536			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	46.21532	100.00000	46.10337			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	47.06059	100.00000	46.94658			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	62.95300	100.00000	62.80049			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	62.75735	100.00000	62.60532			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	43.27267	100.00000	43.16784			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	54.87139	100.00000	54.75061			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	104.34591	13.64000	104.30829			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	50.94193	100.00000	50.82979			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	48.58215	100.00000	48.46446			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	99.17381	100.00000	98.91214			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	32.71300	100.00000	32.63376			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	44.54338	100.00000	44.43548			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	44.54338	100.00000	44.43548			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	58.61198	100.00000	58.47000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159 On	14/02/2015	Spot Bond			100.00000	20.53196	100.00000	20.48223			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	101.78839	100.00000	101.51253			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	14.85460	100.00000	14.81861			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	14.64892	100.00000	14.61343			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	31.84972	100.00000	31.77256			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	31.84972	100.00000	31.77256			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	31.84972	100.00000	31.77256			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	31.84972	100.00000	31.77256			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	31.84972	100.00000	31.77256			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	31.84972	100.00000	31.77256			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.74093	100.00000	14.70522			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	31.84972	100.00000	31.77256			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	98.88175	100.00000	98.62084			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	60.99980	100.00000	60.85203			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	61.37081	100.00000	61.22213			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	61.13075	100.00000	60.98265			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	61.13075	100.00000	60.98265			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	30.00023	100.00000	29.92755			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179 On	20/03/2016	Spot Bond			100.00000	12.04287	100.00000	12.01370			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66728	100.00000	66.66728			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66728	100.00000	66.66728			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	14.81307	100.00000	14.77719			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.23109	100.00000	11.20637			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.81307	100.00000	14.77719			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.52599	100.00000	11.49807			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	37.41418	100.00000	37.32354			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	39.04980	100.00000	38.95520			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	99.18479	100.00000	98.91599			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91598			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	99.93978	2.76000	99.93225			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.00116	100.00000	11.97208			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	107.06524	2.76000	107.05442			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.76162	8.25000	103.73895			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	39.06353	100.00000	38.96889			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.81307	100.00000	14.77719			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.81307	100.00000	14.77719			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198	On	13/09/2021			100.00000	4.88566	100.00000	4.87478			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	111.55949	2.40000	111.54933			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	15.05274	100.00000	15.01627			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	62.39225	100.00000	62.24111			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	62.72941	100.00000	62.57744			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	63.52877	100.00000	63.37487			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	45.62927	100.00000	45.51873			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	20.94544	100.00000	20.89469			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	21.03005	100.00000	20.97910			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	102.77334	8.52000	102.74991			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	21.24134	100.00000	21.18989			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	21.14710	100.00000	21.09587			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	9.60806	100.00000	9.58479			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	9.60806	100.00000	9.58479			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	102.74244	8.64500	102.71868			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	102.74244	8.64500	102.71868			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	38.60538	100.00000	38.51185			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	40.43798	100.00000	40.34002			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225 On	09/12/2016	Spot Bond			100.00000	12.82469	100.00000	12.79630			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	11.53691	100.00000	11.50896			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	12.49984	100.00000	12.46956			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	63.12432	100.00000	62.97140			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	63.14701	100.00000	62.99404			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	20.76262	100.00000	20.71232			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	20.76262	100.00000	20.71232			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	37.10804	100.00000	37.03457			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	83.55638	100.00000	83.36987			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	58.97670	100.00000	58.83383			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	58.97670	100.00000	58.83383			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.12628	100.00000	14.09831			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.21424	100.00000	9.19192			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	81.29000	100.00000	66.16133			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	9.69218	100.00000	9.67300			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	16.68889	100.00000	16.64847			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	9.01645	100.00000	8.99460			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	99.77431	9.35000	99.74927			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243 On	24/02/2019	Spot Bond			9.35000	99.77431	9.35000	99.74927			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	16.64847	100.00000	18.33154			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	16.66589	100.00000	18.35379			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	13.09977	100.00000	13.06803			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	13.05172	100.00000	13.02011			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	17.26687	100.00000	17.22504			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	12.83075	100.00000	12.79966			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	16.84378	100.00000	16.80298			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	16.84378	100.00000	16.80298			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	16.84378	100.00000	16.80298			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	16.84378	100.00000	16.80298			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	16.84378	100.00000	16.80298			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	17.02954	100.00000	16.98828			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	9.86624	100.00000	9.84235			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	9.86624	100.00000	9.84235			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	9.86624	100.00000	9.84235			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.86624	100.00000	9.84235			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.86624	100.00000	9.84235			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN261	On	26/03/2017	Spot Bond			100.00000	9.92187	100.00000	9.89784			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	103.70353	9.65000	103.67698			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	32.49573	100.00000	32.41701			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	22.31501	100.00000	22.26095			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	61.07383	100.00000	60.88315			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	30.28967	100.00000	30.21629			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	30.28967	100.00000	30.21629			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	9.94519	100.00000	9.91414			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	11.98094	100.00000	11.95192			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	12.33115	100.00000	12.30127			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	13.67440	100.00000	13.64127			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	10.06168	100.00000	10.03730			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	10.00523	100.00000	9.98099			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	10.06168	100.00000	10.03730			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.00000	7.92699	100.00000	7.90224			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	9.05301	100.00000	9.02475			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	9.02475	100.00000	11.38965			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	10.03910	100.00000	10.01478			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279	On	20/06/2015	Spot Bond			100.00000	20.46756	100.00000	20.41797			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.00000	9.77757	100.00000	9.74705			0.00	0	0.00
CLN281	On	21/06/2015	Spot Bond			100.00000	16.77604	100.00000	16.72367			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	10.10565	100.00000	10.07410			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	14.62989	100.00000	14.57927			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	1.75004	100.00000	1.74220			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	1.74093	100.00000	1.73287			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	1.74093	100.00000	1.73287			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	1.72621	100.00000	1.71781			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	8.72932	100.00000	8.69093		15,000,000,000,000.00	150,000,000	300,000,000.00	
CLN39	On	07/02/2016	Spot Bond			100.00000	17.14814	100.00000	17.11041			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	17.14814	100.00000	17.11041			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	62.41184	100.00000	62.27372			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	64.08984	100.00000	63.93457			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	64.06099	100.00000	63.90580			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	99.64956	100.00000	99.42760			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	94.61515	100.00000	94.40329			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On	07/03/2013	Spot Bond			100.00000	64.04657	100.00000	63.89141			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	65.55040	100.00000	65.40611			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	56.26226	100.00000	56.12596			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	56.26226	100.00000	56.12596			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.73568	100.00000	7.71694			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	62.27829	100.00000	62.14046			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	62.29237	100.00000	62.15451			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	64.06099	100.00000	63.90580			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	64.06099	100.00000	63.90580			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.39436	100.00000	15.35706			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	64.62295	100.00000	64.47993			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.56999	100.00000	10.54661			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00188	100.00000	0.00187			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00209	100.00000	0.00209			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	92.87930	100.00000	92.64826			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	92.92178	100.00000	92.69063			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN96	On	20/09/2012	Spot Bond			100.00000	92.90357	100.00000	92.67247			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	129.14810	100.00000	128.82346			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	92.94302	100.00000	92.71182			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.03128	100.00000	11.01041			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.03128	100.00000	11.01041			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.87861	100.00000	10.85226			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.87861	100.00000	10.85226			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.64888	100.00000	11.62066			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	11.03306	100.00000	11.00632			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	10.28748	100.00000	10.26255			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	60.45402	100.00000	60.26528			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.40037	100.00000	10.37518			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	1.90425	100.00000	1.89578			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	19.88189	100.00000	19.83813			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	63.72787	100.00000	63.58683			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	11.35409	100.00000	11.32897			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	14.29798	100.00000	14.26633			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	18.60090	100.00000	18.55973			0.00	0	100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	14.92148	100.00000	14.88863			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	74.16471	100.00000	74.02263			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.83554	5.86800	102.81948			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	101.51873	7.17500	101.49911			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	10.51955	100.00000	10.49407			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	18.19827	100.00000	18.15419			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	96.08555	100.00000	95.84044			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	9.33789	100.00000	9.29683			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	91.83231	100.00000	91.60832			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	92.00074	100.00000	91.77636			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	64.17774	100.00000	64.03531			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	91.04496	100.00000	90.82505			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	91.78769	100.00000	91.56382			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	91.78769	100.00000	91.56382			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	91.78322	100.00000	91.55936			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	91.55119	100.00000	91.32790			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	90.94104	100.00000	90.72084			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.18468	100,000.00000	0.17261			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	22.30352	100.00000	22.20543			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	53.85018	100.00000	53.73034			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	20.96724	100.00000	20.92083			0.00	0	19,900,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	9.82853	100.00000	9.80690			0.00	0	81,577,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	14.62187	100.00000	14.58934		1,200,000,000,000.00	12,000,000	12,000,000	211,176,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	87.52144	100.00000	87.31552			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	14.05879	100.00000	14.02784			0.00	0	18,510,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	16.54955	100.00000	16.50945			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	14.90200	100.00000	14.86864			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.83207	2.55000	102.82231		12,750,000,000.00	5,000,000	5,000,000	318,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.12896	100.00000	11.10447			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	15.23657	100.00000	15.20303			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.19484	8.00000	118.16964			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.26623	100.00000	13.23409			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	95.41878	100.00000	95.17722			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	95.40720	100.00000	95.16566			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ180U	On	13/11/2012	Spot Bond			100.00000	80.21978	100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	26.60995	100.00000	26.55067			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	22.70869	100.00000	22.65870			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	17.69135	100.00000	17.64848			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	11.10682	100.00000	11.07214			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	99.45946	100.00000	99.19137			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	23.40446	100.00000	23.34775			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	99.45946	100.00000	99.19138			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	22.86612	100.00000	22.81073			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	99.45946	100.00000	99.19137			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	23.52868	100.00000	23.47168			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	44.66895	100.00000	44.56073			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	22.41061	100.00000	22.35632			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.41879	100.00000	13.38628			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	44.68658	100.00000	44.57832			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	19.08247	100.00000	19.04046			0.00	0	49,300,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.93281	9.25000	102.90739			1,850,000,000.00	200,000	720,838,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.55840	10.00000	100.53174			0.00	0	276,107,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Spot Bond			7.85000	102.88082	7.85000	102.85919			0.00	0	59,428,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	103.10850	7.50000	103.08787		487,500,000,000.00		65,000,000	696,738,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	94.43000	100.00000	94.19333			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.55885	100.00000	10.53326			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.27505	100.00000	10.25016			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	54.77460	100.00000	47.00179			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	54.89660	100.00000	47.21138			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.00000	8.37500	99.97747			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	55.50660	100.00000	48.25934			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	29.39696	100.00000	29.33226			0.00	0	16,900,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.13265	100.00000	10.11022			0.00	0	3,400,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	82.82418	100.00000	82.63930			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	95.82744	100.00000	95.58235			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	11.26284	100.00000	11.23555			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	8.97851	100.00000	8.95676			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	9.64652	100.00000	9.62316			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	14.06593	100.00000	14.03480			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.22187	100.00000	10.19711			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI01	On	30/06/2014	Spot Bond			100.00000	38.80160	100.00000	38.71518			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	64.91043	100.00000	64.76677			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	53.23087	100.00000	53.11370			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.19158	100.00000	3.18447			0.00	0	300,000.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.41834	100.00000	6.40413			0.00	0	37,800,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.52240	100.00000	3.51461			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.01989	100.00000	4.01100			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	26.00539	100.00000	25.94816			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	26.00539	100.00000	25.94816			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	26.00539	100.00000	25.94816			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.31897	100.00000	0.31837			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02122	100.00000	0.02118			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01956	100.00000	0.01952			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	33.00814	100.00000	32.93510			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	56.97863	100.00000	56.84059			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	15.40749	100.00000	15.37016			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	33.70289	100.00000	33.63617			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	30.02377	100.00000	29.96433			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105 On	24/02/2017	Spot Bond			100.00000	15.02176	100.00000	14.98537			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			100.00000	15.02176	100.00000	14.98537			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	11.78969	100.00000	11.76113			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	14.79273	100.00000	14.75691			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	11.92448	100.00000	11.89560			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	66.48153	100.00000	66.32048			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	15.29410	100.00000	15.25705			0.00	0	0.00
FRC111 On	20/08/2012	Spot Bond			100.00000	98.64865	100.00000	100.89151			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	10.45682	100.00000	10.43149			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	11.38258	100.00000	11.35500			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	33.07511	100.00000	32.99498			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	8.22451	100.00000	8.96604			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.63723	100.00000	9.51718			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	15.12630	100.00000	15.08966			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	11.35435	100.00000	11.32685			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	13.49941	100.00000	13.46671			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	14.45903	100.00000	14.42401			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	10.86889	100.00000	10.84256			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC122 On	20/06/2017	Spot Bond			100.00000	12.20108	100.00000	12.17153			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	15.80252	100.00000	15.76424			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.33941	100.00000	10.30528			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	6.73128	100.00000	7.53763			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.65479	100.00000	12.60760			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	14.85865	100.00000	14.80324			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.57017	100.00000	11.52703			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.26248	100.00000	12.21675			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.17788	100.00000	14.12501			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.24326	100.00000	13.19387			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	14.74327	100.00000	14.68829			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.57404	100.00000	15.51597			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.01178	100.00000	13.95591			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	13.50410	100.00000	13.44791			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.22042	100.00000	12.16958			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	12.01594	100.00000	11.96595			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	14.78778	100.00000	14.72625			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	14.61738	100.00000	14.55656			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC140	On	20/09/2017			100.00000	14.15162	100.00000	14.09275			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	14.70981	100.00000	14.64582			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	1.12121	100.00000	1.11575			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	1.10698	100.00000	1.10121			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	1.10698	100.00000	1.10121			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	1.08633	100.00000	1.08010			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	33.55057	100.00000	33.47632			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	28.69941	100.00000	28.62988			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	18.68751	100.00000	18.64224			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	15.39044	100.00000	15.35315			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	40.01609	100.00000	39.91915			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.04371	6.90500	101.02488			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	10.32657	100.00000	10.30155			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	59.39384	100.00000	59.24995			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	30.49512	100.00000	30.42124			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	8.99560	100.00000	8.97380			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	100.23630	5.87500	100.22053			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67	On	20/09/2016	Spot Bond			100.00000	12.16394	100.00000	12.13447			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	12.26471	100.00000	12.23499			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.69576	100.00000	4.68542			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	23.35235	100.00000	23.30816			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.30317	100.00000	4.29369			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.02089	100.00000	6.00764			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	92.90661	100.00000	92.67549			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.86474	100.00000	11.84229			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	92.99514	100.00000	92.76553			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.04576	100.00000	10.02142			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	18.02364	100.00000	17.97997			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	18.23619	100.00000	18.19200			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	16.43514	100.00000	16.39532			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.60678	4.73000	105.59051			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	93.43465	100.00000	93.20395			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	16.65887	100.00000	16.61851			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.86510	100.00000	10.83878			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.09676	100.00000	12.06745			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On	20/12/2014	Spot Bond			100.00000	26.53148	100.00000	26.46721			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.75390	100.00000	13.72058			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	13.32842	100.00000	13.29613			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	92.55792	100.00000	92.32938			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	92.54654	100.00000	92.31802			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	61.73595	100.00000	61.61373			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	61.74025	100.00000	61.61801			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	61.75744	100.00000	61.63517			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	62.25426	100.00000	62.10345			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.80771	100.00000	9.78830			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.02713	100.00000	13.99936			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.79767	100.00000	9.77827			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.41040	100.00000	18.37395			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.53278	100.00000	14.50402			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	15.50392	100.00000	15.46636			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	55.67305	100.00000	55.53818			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	57.91673	100.00000	57.77643			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	55.73852	100.00000	55.60350			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B2	On	02/08/2013			100.00000	57.98724	100.00000	57.84676			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	55.89968	100.00000	55.76427			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	55.95004	100.00000	55.81450			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	56.47886	100.00000	56.34203			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	57.12854	100.00000	56.99016			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	57.53649	100.00000	57.39711			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	21.44631	100.00000	21.39854			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	44.80948	100.00000	44.70093		60,000,000,000.00	600,000	0	0.00
FRJ14	On	20/07/2014			100.00000	28.46019	100.00000	28.39124			0.00	0	0.00
FRJ15	On	04/04/2015			100.00000	17.91885	100.00000	17.86290			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	12.69422	100.00000	12.66346			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	10.82131	100.00000	10.78752			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	9.37949	100.00000	9.35677			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	0.31318	100.00000	0.31220			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	6.41834	100.00000	6.40413			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	6.41834	100.00000	6.40413			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	6.41834	100.00000	6.40413			0.00	0	0.00
FRS46	On	31/01/2022			100.00000	2.88776	100.00000	2.88141			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On	27/10/2020	Spot Bond			100.00000	7.15640	100.00000	7.13906			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.11475	100.00000	3.10782			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.64209	100.00000	11.61389			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.42083	100.00000	10.39559			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	85.03976	100.00000	84.84471			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	56.75586	100.00000	56.61837			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.06118	100.00000	7.04408			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	42.87550	100.00000	42.77163			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.34878	2.00000	103.34048			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	60.29870	100.00000	60.15263			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	61.72492	100.00000	61.57539			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	65.89008	100.00000	65.68436			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.77069	100.00000	0.76829			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.23029	100.00000	13.18898			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	63.67177	100.00000	63.47298			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	62.88032	100.00000	62.68401			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	6.79349	100.00000	7.30554			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	8.66996	100.00000	8.64289			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74	On	14/06/2017	Spot Bond			100.00000	16.04062	100.00000	15.99054			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	30.04485	100.00000	29.94897			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	14.85219	100.00000	14.80582			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	22.17924	100.00000	22.08064			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	48.56791	100.00000	45.63538			0.00	0	10,000,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	29.69072	100.00000	29.62536			0.00	0	0.00
FRX15	On	14/03/2015	Spot Bond			100.00000	23.53314	100.00000	23.48135			0.00	0	1,700,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	99.86767	9.00000	99.84086			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.49273	8.00000	105.46750			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	14.69532	100.00000	14.66280			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.48891	9.00000	101.47262			0.00	0	5,500,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	12.44686	100.00000	12.41930			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	14.06081	100.00000	14.02952			0.00	0	7,200,000.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.50622	100.00000	10.48296			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	14.29834	100.00000	14.26371			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	18.48223	100.00000	18.42453			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.24169	9.48500	103.21556			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	72.37244	100.00000	72.21139			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX10n	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11 On	29/01/2013	Spot Bond			100.00000	72.63980	100.00000	72.50352			0.00	0	0.00
GPT12 On	28/02/2013	Spot Bond			100.00000	72.83639	100.00000	72.69820			0.00	0	0.00
GPT17 On	28/08/2012	Spot Bond			100.00000	99.37560	100.00000	99.11339			0.00	0	0.00
GPT18 On	30/10/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
GPT2A1 On	01/09/2012	Spot Bond			100.00000	97.45277	100.00000	97.19832			0.00	0	0.00
GPT2B1 On	01/09/2012	Spot Bond			100.00000	97.46869	100.00000	97.21421			0.00	0	0.00
GPT2C1 On	01/09/2012	Spot Bond			100.00000	97.57062	100.00000	97.31586			0.00	0	0.00
GR1A2A On	18/11/2012	Spot Bond			100.00000	100.72264	100.00000	100.45188			0.00	0	0.00
GRA284 On	01/09/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
GRA292 On	15/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
GRA296 On	15/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
GRA297 On	17/09/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
GRA298 On	15/11/2012	Spot Bond			100.00000	79.86871	100.00000	99.99993			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
GRB88 On	25/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRD164 On	18/01/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
GRD166 On	15/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD175	On	11/10/2012			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	7.86657	100.00000	7.84750			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	9.81268	100.00000	9.78892			0.00	0	0.00
GRN1A10	On	18/11/2012			100.00000	100.63585	100.00000	100.36532			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.78463	100.00000	100.51371			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.84663	100.00000	100.57554			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	101.06981	100.00000	100.79812			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	23.11351	100.00000	23.05752			0.00	0	200,000.00
GRT02	On	13/05/2016			100.00000	10.24454	100.00000	10.21972			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	13.08406	100.00000	13.05237			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	10.65199	100.00000	10.62619			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	19.97645	100.00000	19.92805		400,000,000,000.00	0.00	4,000,000	4,000,000.00
GSIZ16	On	23/09/2016			100.00000	11.01420	100.00000	10.98751			0.00	0	0.00
HILB01	On	18/07/2015			100.00000	9.93220	100.00000	9.88852			0.00	0	0.00
HILC01	On	18/10/2012			100.00000	87.55108	100.00000	87.34747			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1B5UOn	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6UOn	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2On	19/07/2013	Spot Bond			100.00000	57.83305	100.00000	57.69295			0.00	0	0.00
HMS1B3On	19/07/2013	Spot Bond			100.00000	57.83305	100.00000	57.69295			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond			100.00000	52.52362	100.00000	52.42424			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	58.04624	100.00000	57.93612			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	58.32542	100.00000	58.18412			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	16.22266	100.00000	16.18336			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	17.70125	100.00000	17.65837			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	57.95810	100.00000	57.81769			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	58.45568	100.00000	58.31407			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	16.56424	100.00000	16.52412			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	18.04284	100.00000	17.99913			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	58.11962	100.00000	57.97881			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	58.69014	100.00000	58.54796			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	17.00343	100.00000	16.96224			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	18.48202	100.00000	18.43725			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	58.69275	100.00000	58.55056			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E3On	19/07/2013	Spot Bond				100.00000	59.00275	100.00000	58.85982			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	17.54022	100.00000	17.49772			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	59.39613	100.00000	59.25224			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	60.43819	100.00000	60.29177			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.21968	100.00000	10.19718			0.00	0	31,200,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.41834	100.00000	6.40413			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.41288	100.00000	6.39869			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	9.56087	100.00000	9.53981			0.00	0	30,100,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	9.56086	100.00000	9.53981			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.48652	2.00000	100.47845			899,400,000,000.00	449,700,000	216,600,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.49666	2.25000	100.48790			995,850,000,000.00	442,600,000	255,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.56512	2.50000	100.55527			2,354,000,000,000.00	941,600,000	500,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	16.68286	100.00000	16.65121			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	76.93127	100.00000	76.93126			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	94.14859	100.00000	93.91263			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	95.53801	100.00000	95.29491			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	25.69539	100.00000	25.63884			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	63.87014	100.00000	63.71541			0.00	0	700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On	12/03/2015	Spot Bond			100.00000	18.14086	100.00000	18.09691			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	17.20387	100.00000	17.16219		200,000,000,000.00	200,000,000,000.00	2,000,000	2,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	61.39512	100.00000	61.24638			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	43.70384	100.00000	43.59797			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	30.58772	100.00000	30.51363			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	37.51010	100.00000	37.42753			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	18.26952	100.00000	18.22931			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	14.96742	100.00000	14.93447			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	34.32053	100.00000	34.24457			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	27.46759	100.00000	27.40105			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	22.19108	100.00000	22.13733			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.84415	1.75000	105.83631			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	99.93324	8.27000	99.91099			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	19.23313	100.00000	19.18653			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	8.83442	100.00000	8.81302			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.20545	100.00000	5.19399			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.88776	100.00000	2.88141			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	18.22734	100.00000	18.17043			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL38	On	02/04/2017	Spot Bond			100.00000	10.99379	100.00000	10.95947			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.21475	8.76500	103.19056			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.90043	100.00000	16.84767			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.17059	100.00000	9.14196		12,000,000,000,000.00	120,000,000		0.00
IC02	On	09/05/2013	Spot Bond			100.00000	61.36281	100.00000	61.22774			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	17.32636	100.00000	17.28801			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	17.32636	100.00000	17.28801			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.20150	5.00000	100.18805			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	16.11977	100.00000	16.06331			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	15.82797	100.00000	15.77254			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	21.55809	100.00000	21.51038			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	22.61583	100.00000	22.56103			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	22.61583	100.00000	22.56103			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	8.85007	100.00000	8.82244			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.47642	100.00000	8.45589			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	46.13563	100.00000	45.89014			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	45.86839	100.00000	45.66221			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	23.67303	100.00000	23.62093			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On	16/05/2013	Spot Bond			100.00000	60.42354	100.00000	60.29053			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.55975	100.00000	14.52448			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	90.47822	100.00000	90.26073			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	88.97740	100.00000	88.76705			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	87.52555	100.00000	87.32200			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND239	On	25/09/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	3,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	50.59697	100.00000	50.37447			4,300,000,000,000.00	43,000,000	43,000,000.00
INF002	On	05/02/2013	Spot Bond			100.00000	68.91386	100.00000	68.65672			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	68.16965	100.00000	68.00451			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	15.50238	100.00000	15.46482			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.95360	100.00000	16.91253			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.80479	100.00000	15.76650			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING126	On	25/11/2012	Spot Bond			100.00000	82.77371	100.00000	82.59685			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	95.53647	100.00000	95.29276			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.74853	100.00000	9.72491			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	72.79717	100.00000	72.65907			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	26.01436	100.00000	25.95134			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.67024	100.00000	10.64440			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	95.95675	100.00000	95.71007			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	94.94345	100.00000	94.70187			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	93.48157	100.00000	93.24728			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	91.18460	100.00000	90.88366			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.49905	6.50000	100.48728			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	60.76860	100.00000	60.57888			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	93.97822	100.00000	93.74386			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	58.67390	100.00000	58.49072			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	92.30769	100.00000	92.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING159	On	05/12/2012	Spot Bond			100.00000	92.57500	100.00000	92.27148			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	92.30013	100.00000	91.99850			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.19529	100.00000	10.16043			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	72.18935	100.00000	71.76471			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	83.82303	100.00000	83.63382			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	56.14620	100.00000	56.01019			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	38.18293	100.00000	38.09044			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	38.18293	100.00000	38.09044			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	40.53767	100.00000	40.43948			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	36.64338	100.00000	36.55460			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	24.18239	100.00000	24.12381			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	19.73877	100.00000	19.69095			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	45.48537	100.00000	45.37517			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.87155	100.00000	17.81575			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.88789	100.00000	12.84766			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.83679	100.00000	10.80296			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.96067	8.80000	102.93645			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	36.68668	100.00000	36.60592			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On	28/09/2015	Spot Bond			100.00000	14.22940	100.00000	14.19492			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.73437	100.00000	14.70194			0.00	0	15,000,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	25.63473	100.00000	25.57263			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	18.49808	100.00000	18.45327			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	20.73677	100.00000	20.69087			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.41959	100.00000	10.39435			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.92335	100.00000	9.89930			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.11139	2.75000	100.10396			0.00	0	700,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.68060	2.60000	103.67048			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.76104	100.00000	10.72745			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	9.46571	100.00000	9.42409			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	0.03270	100.00000	0.03256			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	68.29706	100.00000	68.14591		1,580,000,000,000.00	0.00	15,800,000	7,900,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	61.06527	100.00000	60.91734			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	18.22886	100.00000	18.18873			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	9.71013	100.00000	9.68660			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.42954	2.60000	102.41628			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA244	On	01/11/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	60.56636	100.00000	60.41963			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.77438	100.00000	7.75555			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	27.31034	100.00000	27.24418			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	9.54595	100.00000	9.50397		600,000,000,000.00	0.00	6,000,000	3,000,000.00
IVF001	On	10/01/2013	Spot Bond			100.00000	78.30669	100.00000	77.97347			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	47.27309	100.00000	47.06520			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	68.88889	100.00000	68.63469			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	58.51214	100.00000	58.37039			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	58.16800	100.00000	58.02709			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	72.31775	100.00000	72.18284			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	74.47134	100.00000	74.30829			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013	Spot Bond			100.00000	70.72403	100.00000	70.59209			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	65.37502	100.00000	65.23032			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	17.09009	100.00000	17.05247			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	39.20251	100.00000	39.10754			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.87474	100.00000	16.83386			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	7.83700	100.00000	7.80753			0.00	0	1,000,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	97.02220	100.00000	96.77595			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	50.37447	100.00000	50.15295			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	58.99926	100.00000	58.85634			0.00	0	400,000.00
MBF019	On	15/04/2014	Spot Bond			100.00000	28.85003	100.00000	28.78014			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF021 On	18/08/2012	Spot Bond			100.00000	101.21642	100.00000	100.94211			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	66.11626	100.00000	65.95609			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	31.85320	100.00000	31.77604			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	89.06636	100.00000	88.85278			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	21.12486	100.00000	21.07368			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.35276	100.00000	17.29859			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	84.41104	100.00000	84.22135			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	84.51851	100.00000	84.32815			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	39.10426	100.00000	39.00953			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	87.63336	100.00000	87.42716			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	97.87234	100.00000	97.61273			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	39.12899	100.00000	39.03420			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	66.08166	100.00000	65.92158			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	31.09904	100.00000	31.02370			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	28.57210	100.00000	28.50288			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	15.79013	100.00000	15.75188			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	19.55610	100.00000	19.50873			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.01081	100.00000	4.00109			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.79201	100.00000	9.76829			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.23723	8.00000	108.21403			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	94.21193	100.00000	93.97522			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	23.34935	100.00000	23.29278			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.61113	100.00000	25.55445			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.66930	100.00000	25.61249			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.81482	100.00000	12.78646			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.50616	100.00000	8.48744			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.36906	100.00000	8.35064			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.07982	8.59000	103.05614			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.02222	9.34000	100.99716			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.09418	10.01000	101.06735			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	24.26865	100.00000	24.21494			0.00	0	88,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	13.39863	100.00000	13.36616			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.20402	100.00000	8.18414			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	11.90029	100.00000	11.87146			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	19.41060	100.00000	19.36788		60,000,000,000.00	600,000	29,100,000.00	
MIIL01 On	31/05/2015	Spot Bond			100.00000	18.16174	100.00000	18.10504			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL02	On	31/05/2017	Spot Bond			8.78500	101.80132	8.78500	101.77740			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	65.64201	100.00000	65.48300			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	103.64137	8.00000	103.61916			0.00	0	10,400,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	30.03699	100.00000	29.97087			0.00	0	4,200,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	18.62365	100.00000	18.58265			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	12.57013	100.00000	12.54246			0.00	0	4,000,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	44.71170	100.00000	44.61274			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	5.80245	100.00000	5.78840			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.09928	100.00000	0.09904			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.07785	100.00000	6.06312			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.15295	100.00000	6.13805			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.22806	100.00000	6.21297			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.28815	100.00000	6.27291			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.38830	100.00000	6.37282			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.43836	100.00000	6.42277			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.49845	100.00000	6.48271			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020	Spot Bond			100.00000	6.64867	100.00000	6.63256			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.74881	100.00000	6.73246			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.85896	100.00000	6.84235			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.95911	100.00000	6.94225			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.00918	100.00000	6.99220			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.61005	100.00000	7.59161			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.31105	100.00000	8.29091			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.09928	100.00000	0.09904			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.09928	100.00000	0.09904			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	27.38362	100.00000	27.31728			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	19.50806	100.00000	19.46080			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	16.42830	100.00000	18.01467			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	10.15330	100.00000	10.12870		200,000,000,000.00	2,000,000	4,000,000.00	
NBK1B	On	09/09/2012	Spot Bond			100.00000	95.80470	100.00000	95.55968			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	22.11447	100.00000	22.06579			0.00	0	23,500,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	14.91532	100.00000	14.87918			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	16.45650	100.00000	16.42028			0.00	0	6,600,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02122	100.00000	0.02118			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013	Spot Bond			100.00000	58.34105	100.00000	58.19972			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	22.87114	100.00000	22.82053			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	16.32026	100.00000	16.28072			0.00	0	500,000.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.34540	100.00000	8.32517			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	36.37674	100.00000	36.29666			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	29.75691	100.00000	29.68483			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	17.75186	100.00000	17.71278			0.00	0	10,700,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.52217	100.00000	11.49426			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	72.86906	100.00000	72.70588			0.00	0	1,000,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	85.22078	100.00000	85.02665			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	64.89750	100.00000	64.74028			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	24.39202	100.00000	24.34586			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	40.58277	100.00000	40.50599			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	23.26406	100.00000	23.22004			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	22.06256	100.00000	22.02082			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	18.92810	100.00000	18.88225			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	63.90433	100.00000	63.74952			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	61.93184	100.00000	61.78181			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN51 On	26/03/2013	Spot Bond			100.00000	61.74325	100.00000	61.59366			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	61.74325	100.00000	61.59366			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	61.74325	100.00000	61.59366			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.68272	100.00000	17.63988			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.10369	100.00000	17.06225			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	16.75529	100.00000	16.71471			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	18.44497	100.00000	18.40029			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.20714	100.00000	10.18783			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	14.52238	100.00000	14.48719			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.05366	100.00000	10.03464			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.47221	100.00000	12.44199			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.11858	100.00000	13.08680			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.40103	100.00000	12.37099			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	12.04270	100.00000	12.01352			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	90.30144	100.00000	90.15696			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.27544	100.00000	7.26164			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	44.92607	100.00000	44.81724			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	29.29722	100.00000	29.23922			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN72	On	17/03/2014			100.00000	29.21848	100.00000	29.16063			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	18.02690	100.00000	17.94675			0.00	0	0.00
NED10	On	15/08/2012			100.00000	76.50625	100.00000	101.72962			0.00	0	0.00
NED11	On	17/09/2015			100.00000	22.00409	100.00000	21.95566			0.00	0	1,400,000.00
NED12A	On	14/12/2012			100.00000	93.91744	100.00000	93.68205			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	79.00072	100.00000	78.83850			0.00	0	0.00
NED6	On	20/09/2013			100.00000	50.64941	100.00000	50.53792			0.00	0	0.00
NED8	On	08/02/2014			100.00000	36.45053	100.00000	36.37030			0.00	0	5,400,000.00
NED9	On	06/07/2017			100.00000	8.17458	100.00000	8.15477			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	18.75917	100.00000	18.71788			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	13.16905	100.00000	13.13715			0.00	0	0.00
NET41	On	16/02/2013			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
NET44	On	16/08/2012			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	9.46230	100.00000	9.44111			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	9.95931	100.00000	9.93740			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	12.93317	100.00000	12.90184			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	101.57541	6.82500	101.55673			0.00	0	0.00
NQ1A12	On	22/05/2014			6.58500	101.52004	6.58500	101.50203			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14 On	22/05/2013	Spot Bond			100.00000	66.60490	100.00000	66.44355			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	17.92784	100.00000	17.87186			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	13.17871	100.00000	13.14679			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	101.59848	6.92500	101.57953			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	66.82081	100.00000	66.65893			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	18.12099	100.00000	18.06442			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	13.42426	100.00000	13.39174			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	101.69074	7.32500	101.67068			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	67.10868	100.00000	66.94611			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	18.47680	100.00000	18.41912			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	99.78320	100.00000	99.51782			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	67.13567	100.00000	66.97303			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	99.93040	100.00000	99.66462			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	67.37556	100.00000	67.21234			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	100.00400	100.00000	99.73803			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	67.67543	100.00000	67.51148			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	68.06525	100.00000	67.90036			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	10.95651	100.00000	10.92997			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.89601	8.21500	101.87351			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	52.45189	100.00000	52.33507			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	36.43383	100.00000	36.35362			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	15.03019	100.00000	14.99693			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	64.91043	100.00000	64.76677			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	15.52960	100.00000	15.49541			0.00	0	2,100,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.31414	100.00000	7.29776			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	14.49678	100.00000	14.46470			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	58.40961	100.00000	58.26811			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	28.45479	100.00000	28.38586			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	28.30254	100.00000	28.23398			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	9.80461	100.00000	11.59190			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	19.68783	100.00000	19.64014			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	48.53982	100.00000	48.32637			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	9.58811	100.00000	9.54595			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	11.93226	100.00000	11.90336			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	11.98283	100.00000	11.95380			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	12.01318	100.00000	11.98407			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C1On	18/10/2015	Spot Bond			100.00000	12.74141	100.00000	12.71053			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	13.55055	100.00000	13.51772			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	18.60772	100.00000	18.56265			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	18.18375	100.00000	18.14350			0.00	0	96,400,000.00
OTCA05On	30/04/2013	Spot Bond			100.00000	56.82941	100.00000	56.69175			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	27.95677	100.00000	27.88905			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	56.75350	100.00000	56.61601			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	27.75188	100.00000	27.68465			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	11.80761	100.00000	11.77900			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	84.56707	100.00000	84.37618			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.16851	100.00000	4.15018			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	84.90771	100.00000	84.71605			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	11.83199	100.00000	11.80961			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.10712	100.00000	18.06326			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	4.21017	100.00000	4.19997			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	62.43778	100.00000	62.24070			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP05 On 21/08/2012 Spot Bond			100.00000	101.24077	100.00000	100.96861			0.00	0	0.00
PR2A1F On 15/06/2014 Spot Bond			100.00000	30.56940	100.00000	30.49534			0.00	0	0.00
PR2A2B On 15/12/2012 Spot Bond			100.00000	78.70360	100.00000	78.54231			0.00	0	0.00
PR2A3B On 15/12/2012 Spot Bond			100.00000	93.64747	100.00000	93.41335			0.00	0	0.00
PR2A4D On 15/06/2013 Spot Bond			100.00000	62.81298	100.00000	62.66081			0.00	0	0.00
PR2A9D On 15/06/2013 Spot Bond			100.00000	62.98271	100.00000	62.83014			0.00	0	0.00
PR2A9E On 15/09/2013 Spot Bond			100.00000	43.28226	100.00000	43.17741			0.00	0	0.00
PR2B1B On 15/12/2012 Spot Bond			100.00000	93.69359	100.00000	93.45935			0.00	0	0.00
PR2B1F On 15/06/2014 Spot Bond			100.00000	30.72517	100.00000	30.65073			0.00	0	0.00
PR2B2B On 15/12/2012 Spot Bond			100.00000	78.87411	100.00000	78.71248			0.00	0	0.00
PR2B4D On 15/06/2013 Spot Bond			100.00000	63.26563	100.00000	63.11236			0.00	0	0.00
PR2B5E On 15/09/2013 Spot Bond			100.00000	43.36021	100.00000	43.25517			0.00	0	0.00
PR2C1B On 15/12/2012 Spot Bond			100.00000	93.77429	100.00000	93.53985			0.00	0	0.00
PR2C1F On 15/06/2014 Spot Bond			100.00000	31.07336	100.00000	30.99809			0.00	0	0.00
PR2C4D On 15/06/2013 Spot Bond			100.00000	63.77486	100.00000	63.62036			0.00	0	0.00
PR2D1B On 15/12/2012 Spot Bond			100.00000	93.98180	100.00000	93.74685			0.00	0	0.00
PR2D1F On 15/06/2014 Spot Bond			100.00000	31.45821	100.00000	31.38200			0.00	0	0.00
PR2D4D On 15/06/2013 Spot Bond			100.00000	64.22751	100.00000	64.07192			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A4On	15/02/2014	Spot Bond			100.00000	37.42382	100.00000	32.97523			0.00	0	0.00
PRP1A3On	01/10/2012	Spot Bond			100.00000	89.95545	100.00000	89.73763			0.00	0	0.00
PRP1B3On	01/10/2012	Spot Bond			100.00000	89.97759	100.00000	89.75973			0.00	0	0.00
PRP1C3On	01/10/2012	Spot Bond			100.00000	90.06619	100.00000	89.84811			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond			100.00000	18.44877	100.00000	18.40816			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond			100.00000	0.00199	100.00000	0.00198			0.00	0	0.00
R155	On 31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond			5.62000	127.63150	5.59500	127.69172		117,017,661,760,000.00	821,648,000	26,751,922,900.00	
R158P	On 15/09/2015	Spot Bond			100.00000	8.19945	100.00000	8.18140			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond			100.00000	3.64420	100.00000	3.63618			0.00	0	0.00
R179	On 01/08/2013	Spot Bond			100.00000	51.56657	100.00000	51.45306			0.00	0	0.00
R186	On 21/12/2026	Spot Bond			7.39500	128.73478	7.37000	128.96917		35,098,999,425,000.00	746,315,000	10,416,086,997.00	
R187P	On 21/12/2026	Spot Bond			100.00000	0.00088	100.00000	0.00088			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
R189	On 31/03/2013	Spot Bond			218.45632	89.64932	218.44910	89.28790		14,511,529,042,432.00	66,427,600	946,537,000.00	
R197	On 07/12/2023	Spot Bond			1.49000	270.01843	1.50000	269.75913		109,402,654,000.00	73,424,600	127,472,800.00	
R201	On 21/12/2014	Spot Bond			5.06500	109.37094	5.03500	109.42516		369,745,000,000.00	73,000,000	1,252,986,000.00	
R202	On 07/12/2033	Spot Bond			2.11500	197.89731	2.11500	197.88076		857,331,324,000.00	405,357,600	1,332,446,610.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	28/02/2023	Spot Bond			8.00000	101.20996	8.00000	101.15326			936,000,000,000.00	117,000,000	2,740,000,000.00
R203	On	15/09/2017	Spot Bond			6.03000	113.01925	6.00500	113.11547			10,236,793,320,000.00	697,644,000	6,130,519,887.00
R204	On	21/12/2018	Spot Bond			6.30500	109.94671	6.28000	110.06427			5,892,653,000,000.00	934,600,000	5,587,358,609.00
R2048	On	28/02/2048	Spot Bond			8.75000	103.24608	8.75000	103.17593			787,500,000,000.00	90,000,000	555,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	28.35066	100.00000	28.28198			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.16000	103.78082	5.13500	103.80100			1,251,409,908,000.00	242,521,300	2,336,609,300.00
R207	On	15/01/2020	Spot Bond			6.58500	104.45521	6.56000	104.58528			24,049,207,566,000.00	652,119,600	8,109,844,000.00
R208	On	31/03/2021	Spot Bond			6.73500	102.61303	6.71000	102.75636			16,354,661,115,000.00	428,309,000	8,788,198,877.00
R209	On	31/03/2036	Spot Bond			7.99000	83.97160	7.98000	84.04402			4,617,836,480,000.00	577,952,000	9,279,581,000.00
R210	On	31/03/2028	Spot Bond			1.90000	152.28123	1.95500	151.19769			353,971,900,000.00	186,301,000	136,060,080.00
R211	On	31/01/2017	Spot Bond			0.55000	121.18255	0.55000	121.17757			135,839,000,000.00	246,980,000	1,759,211,000.00
R212	On	31/01/2022	Spot Bond			1.46000	124.02458	1.48000	123.80840			112,038,940,000.00	76,739,000	954,398,870.00
R213	On	28/02/2031	Spot Bond			7.81500	95.28014	7.79500	95.44358			16,903,923,150,000.00	163,010,000	3,123,924,000.00
R214	On	28/02/2041	Spot Bond			6.50000	102.96480	6.50000	102.94699			7,233,850,000,000.00	112,900,000	5,494,970,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	62.26460	100.00000	62.12754			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	41.50973	100.00000	41.41836			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	27.67315	100.00000	27.61224			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	18.44877	100.00000	18.40816			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.29918	100.00000	12.27211			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.19945	100.00000	8.18140			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.46630	100.00000	5.45427			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.64420	100.00000	3.63618			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	50.20432	100.00000	50.09321			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	33.46955	100.00000	33.39547			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	22.31303	100.00000	22.26365			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.87535	100.00000	14.84243			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.91690	100.00000	9.89495			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.61127	100.00000	6.59664			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.40751	100.00000	4.39776			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.93834	100.00000	2.93184			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.95889	100.00000	1.95456			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.30593	100.00000	1.30304			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.87062	100.00000	0.86869			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.58041	100.00000	0.57913			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On	21/06/2019	Spot Bond			100.00000	0.38694	100.00000	0.38609			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.25796	100.00000	0.25739			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.17197	100.00000	0.17159			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11465	100.00000	0.11440			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07643	100.00000	0.07626			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05096	100.00000	0.05084			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03397	100.00000	0.03390			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02265	100.00000	0.02260			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01510	100.00000	0.01506			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01007	100.00000	0.01004			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00671	100.00000	0.00670			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00447	100.00000	0.00446			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00298	100.00000	0.00298			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00199	100.00000	0.00198			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00133	100.00000	0.00132			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00088	100.00000	0.00088			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00059	100.00000	0.00059			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB01	On	16/03/2014			100.00000	33.71748	100.00000	33.63580			0.00	0	0.00
RCSB02	On	15/07/2013			100.00000	59.19918	100.00000	59.05577			0.00	0	0.00
RCSB03	On	15/07/2016			100.00000	13.44064	100.00000	13.40808			0.00	0	0.00
RCSB04	On	25/05/2015			100.00000	19.56318	100.00000	19.50210			0.00	0	0.00
RCSB2U	On	24/07/2017			100.00000	1.91072	100.00000	1.90231			0.00	0	0.00
RCSC07	On	06/09/2012			100.00000	96.57566	100.00000	96.32677			0.00	0	0.00
RCSC08	On	08/03/2013			100.00000	95.30077	100.00000	95.05889			0.00	0	0.00
RCSC09	On	06/06/2013			100.00000	63.95862	100.00000	63.75894			0.00	0	0.00
RCSC10	On	06/06/2013			100.00000	63.86091	100.00000	63.65712			0.00	0	0.00
RDFB01	On	30/03/2015			100.00000	16.75781	100.00000	16.71721			0.00	0	0.00
RDFC04	On	06/09/2012			100.00000	97.07397	100.00000	96.82378			0.00	0	0.00
RES010	On	21/09/2012			100.00000	93.44726	100.00000	93.21538			0.00	0	0.00
RES05	On	17/10/2012			100.00000	86.65232	100.00000	86.45033			0.00	0	0.00
RES06	On	18/10/2014			100.00000	20.96715	100.00000	20.91634			0.00	0	0.00
RES07	On	14/02/2013			5.87500	102.88753	5.87500	102.87144			0.00	0	0.00
RES09	On	14/08/2012			100.00000	68.62001	100.00000	68.62000			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	31.68447	100.00000	31.60771			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP001	On	28/02/2013	Spot Bond			100.00000	67.24099	100.00000	67.07810			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	67.62240	100.00000	67.45859			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	25.16817	100.00000	27.74220			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	14.66194	100.00000	14.63291			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	11.96696	100.00000	11.93797			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	13.72948	100.00000	13.69623			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	13.72948	100.00000	13.69623			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	50.72693	100.00000	50.50385			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	33.07992	100.00000	32.99978			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	24.97664	100.00000	24.92719			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	23.36083	100.00000	25.39764			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.33855	5.25000	100.32442			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.45445	100.00000	0.45336			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.47521	100.00000	2.46921			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	87.45247	100.00000	87.28653			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.97064	100.00000	12.94193			0.00	0	5,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On	28/04/2016	Spot Bond			100.00000	7.68735	100.00000	7.67277			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.47043	100.00000	100.20108			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	15.77686	100.00000	15.74212			0.00	0	31,600,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	12.04874	100.00000	12.01956			0.00	0	600,000.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.00941	8.00000	108.98606			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.50641	100.00000	7.48823			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.92932	100.00000	8.90769			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	0.00385	100.00000	0.00383			0.00	0	100,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	21.08866	100.00000	21.04223			0.00	0	18,100,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	64.92343	100.00000	64.77974			0.00	0	0.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.06515	100.00000	12.03845			0.00	0	11,900,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	122.63003	5.75000	122.60781			0.00	0	600,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	44.65432	100.00000	44.55603			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	62.47205	100.00000	62.33379			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	26.00539	100.00000	25.94816			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	26.00539	100.00000	25.94816			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	26.00539	100.00000	25.94816			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013	Spot Bond			100.00000	64.82723	100.00000	64.68454			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.04389	100.00000	13.01518			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	26.00539	100.00000	25.94816			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	26.00539	100.00000	25.94816			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	64.91043	100.00000	64.76677			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	64.91043	100.00000	64.76677			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.04759	100.00000	9.02567			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	32.28152	100.00000	32.20332			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.93190	100.00000	23.87393			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.53328	100.00000	10.50776			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	61.21836	100.00000	61.07005			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	37.61935	100.00000	37.52821			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.73054	100.00000	13.70032			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	37.60868	100.00000	37.51757			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.09911	100.00000	10.07464			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.49933	100.00000	8.47874			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.86677	100.00000	0.86485			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.98585	100.00000	8.96408			40,000,000,000.00	400,000	200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19	On	23/06/2021	Spot Bond			100.00000	11.51680	100.00000	11.49131			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.48170	10.05000	102.45441			0.00	0	300,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	6.75560	100.00000	6.73471			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.31336	100.00000	16.27384			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	7.77856	100.00000	7.75427			500,000,000,000.00	5,000,000	5,000,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	6.41275	100.00000	6.39274			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	107.26898	8.00000	107.25364			0.00	0	7,200,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.82531	100.00000	9.80369			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.56001	100.00000	10.53676			0.00	0	1,300,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	69.13362	100.00000	68.98144			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	16.21128	100.00000	16.17559			0.00	0	4,000,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	59.75419	100.00000	59.62110			0.00	0	400,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.41834	100.00000	6.40413			0.00	0	1,100,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.20545	100.00000	5.19399			0.00	0	200,000.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.69894	100.00000	11.67060			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	77.32347	100.00000	77.17591			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.61087	100.00000	2.60455			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04186	100.00000	0.04176			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.49905	6.50000	100.48728			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.55868	100.00000	11.53067			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	61.10418	100.00000	60.95616			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.71541	100.00000	17.67250			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.34701	100.00000	10.32195			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.19969	8.75000	102.18363			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	49.74444	100.00000	54.39313			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	13.16571	100.00000	17.94568			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	55.32527	100.00000	55.20282			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	13.04389	100.00000	13.01518			0.00	0	10,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	23.78765	100.00000	23.73003			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	11.20349	100.00000	11.17634			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.74753	100.00000	14.71181			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	9.74134	100.00000	9.71774			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	14.63238	100.00000	14.60000			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.95171	100.00000	16.89879			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.71354	100.00000	10.68759			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN002 On	26/03/2017	Spot Bond			100.00000	10.25568	100.00000	10.23083			0.00	0	0.00
SSN003 On	25/04/2017	Spot Bond			100.00000	10.13354	100.00000	10.10190			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond			100.00000	9.07491	100.00000	9.05150			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			6.75000	102.29954	6.75000	102.27627			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	22.82062	100.00000	22.78478			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	100.60172	7.25000	100.58226			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	9.49795	100.00000	9.46830			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	100.34284	8.75000	100.28557			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	103.90645	13.50000	103.81599			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	0.01264	100.00000	0.01259			0.00	0	32,000,000.00
SYN829 On	18/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN869 On	19/01/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	66.15027	100.00000	66.00347			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN922	On	20/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SYN923	On	21/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN924	On	22/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN925	On	23/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN926	On	27/08/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN927	On	18/09/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN928	On	19/07/2013	Spot Bond			100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
SYN929	On	19/07/2013	Spot Bond			100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
SYN930	On	01/10/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN931	On	16/10/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN932	On	17/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN933	On	19/10/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN934	On	01/10/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN935	On	05/11/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN936	On	13/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SYN937	On	14/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	23.87056	100.00000	23.81773			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	12.19404	100.00000	12.16705			0.00	0	4,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	30.38605	100.00000	30.31916			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	36.32074	100.00000	36.24079			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.07335	6.27500	100.05655			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	58.95318	100.00000	58.81036			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	58.10146	100.00000	57.96070			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	14.63100	100.00000	14.59556			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.74994	8.00000	102.72804			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	101.20755	6.27000	101.19045			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.50544	100.00000	29.44703			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	36.03928	100.00000	35.92676			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.55865	100.00000	7.53506			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.77696	100.00000	7.75267			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A3 On	18/10/2038	Spot Bond			100.00000	8.32834	100.00000	8.31001			0.00	0	0.00
TH10B1 On	18/10/2038	Spot Bond			100.00000	8.24630	100.00000	8.22055			0.00	0	0.00
TH10C1 On	18/10/2038	Spot Bond			100.00000	9.25049	100.00000	9.22161			0.00	0	0.00
TH10D1 On	18/10/2038	Spot Bond			100.00000	13.39819	100.00000	13.35636			0.00	0	0.00
TH7A2A On	18/10/2012	Spot Bond			100.00000	86.38439	100.00000	86.18350			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			100.00000	11.07144	100.00000	11.04462			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	86.32165	100.00000	86.12090			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	87.17884	100.00000	86.97610			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	86.50138	100.00000	86.30022			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	86.73536	100.00000	86.53365			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	6.76948	100.00000	6.75308			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.25110	100.00000	7.23353			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.57218	100.00000	7.55384			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.21434	100.00000	8.19444			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.64245	100.00000	8.62151			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	13.18040	100.00000	13.14847			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.77198	100.00000	10.74588			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	12.88806	100.00000	12.85684			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3	On	18/07/2016	Spot Bond			100.00000	11.01981	100.00000	10.99312			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	7.41163	100.00000	7.39368			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	7.51866	100.00000	7.50045			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	7.57218	100.00000	7.55384			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	10.85459	100.00000	10.82830			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	11.01981	100.00000	10.99312			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	11.58775	100.00000	11.55968			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.10732	100.00000	8.08767			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	11.58775	100.00000	11.55968			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	12.41385	100.00000	12.38377			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.17759	100.00000	9.15536			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	12.36221	100.00000	12.33226			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	16.49267	100.00000	16.45272			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	13.45868	100.00000	13.42608			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	16.64757	100.00000	16.60724			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	41.75090	100.00000	41.64975			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	24.94256	100.00000	24.88735			0.00	0	3,600,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.82525	6.00000	102.80888			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	12.64167	100.00000	12.61385			400,000,000,000.00	4,000,000	1,026,170,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	14.77203	100.00000	14.73951			1,250,000,000,000.00	12,500,000	316,268,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	13.50212	100.00000	13.47240			100,000,000,000.00	1,000,000	158,153,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	14.12595	100.00000	14.09451			0.00	0	147,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.92466	100.00000	10.90062			0.00	0	30,900,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.57259	10.00000	100.37549			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.58321	9.75000	100.36612			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.59529	100.00000	10.36809			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	60.91762	100.00000	60.80205			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP133	On	03/01/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	54.87598	100.00000	54.77186			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	100,000,000.00
UG21	On	02/03/2021	Spot Bond			100.00000	15.51295	100.00000	15.47880			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	82.96852	100.00000	82.78971			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	28.57149	100.00000	28.50227			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.81721	100.00000	11.78858			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.12223	100.00000	18.07833			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	15.86259	100.00000	15.82767			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	82.52129	100.00000	82.33792			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	38.22562	100.00000	38.13302			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	82.54670	100.00000	82.36326			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	38.17888	100.00000	38.08219			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	82.63816	100.00000	82.45451			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	38.63691	100.00000	38.54331			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	15.82108	100.00000	15.77168			30,000,000,000.00	300,000	150,000.00
VKE02	On	08/05/2016	Spot Bond			100.00000	11.29868	100.00000	11.26341			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.29192	100.00000	9.26291			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD002	On	28/02/2013	Spot Bond			100.00000	72.69399	100.00000	72.55607			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	99.31283	100.00000	99.05079			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.92197	100.00000	11.89941			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	18.85701	100.00000	18.81550			0.00	0	68,939,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	10.99157	100.00000	10.96709			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	20.21962	100.00000	20.17511			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.58958	100.00000	12.56187			0.00	0	18,300,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.08242	100.00000	11.05802			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.87631	100.00000	10.85236			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.78470	100.00000	10.76096			0.00	0	27,100,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	42.91291	100.00000	42.81896			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	35.06364	100.00000	34.98604			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.71573	100.00000	9.69434			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	26.75857	100.00000	26.69934			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	21.86038	100.00000	21.81226			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.60162	100.00000	7.58480			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	15.60393	100.00000	15.56959			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.69434	100.00000	9.67300			0.00	0	75,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On	30/09/2019	Spot Bond			100.00000	0.30953	100.00000	0.30885			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.05198	100.00000	6.04053			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02437	100.00000	0.02432			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.05198	100.00000	6.04053			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.21434	100.00000	16.18358			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.58808	100.00000	16.55661			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.55088	100.00000	15.52138			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.55088	100.00000	15.52138			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.74560	100.00000	14.71762			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.74560	100.00000	14.71762			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.95548	100.00000	13.92901			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.95548	100.00000	13.92901			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.13268	100.00000	13.10776			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.13268	100.00000	13.10776			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.38219	100.00000	12.35877			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.38219	100.00000	12.35877			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019	On	21/09/2015	Spot Bond			100.00000	11.65408	100.00000	11.63203			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.65408	100.00000	11.63203			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.03128	100.00000	11.01041			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.44176	100.00000	10.42201			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.80503	100.00000	7.79022			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.37280	100.00000	7.35881			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.93810	100.00000	6.92494			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.93810	100.00000	6.92494			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.56634	100.00000	6.55388			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.20096	100.00000	6.18877			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.82228	100.00000	5.81082			0.00	0	0.00
Total for j-Bonds :											301,101,703,584,432.00	,011,548,700	105,266,378,930.00	
Grand Total:											11,101,959,357,805.00	111,580,853	05,267,794,839.00	