



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 13/08/2012

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			8.19010	8.19010	8.12250	8.12250		15.52	65,856,594.10	8,041	249,691.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			974.75290	0.97475	1,041.424	18.54	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			2.25290	0.00225	1.324	18.54	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			826.90680	0.82691	892.733	17.59	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			4.40680	0.00441	2.633	17.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			729.65080	0.72965	794.257	16.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			7.15080	0.00715	4.157	16.96	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			9.60230	0.00960	9.592	23.17	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,187.10230	1.18710	1,119.492	23.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			17.44090	0.01744	18.235	20.98	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			894.94090	0.89494	828.135	20.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			14.14750	0.01415	14.563	21.71	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			991.64750	0.99165	924.463	21.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			11.59570	0.01160	11.756	22.44	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			1,089.09570	1.08910	1,021.656	22.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			44.66260	0.04466	48.846	17.97	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			522.16260	0.52216	458.746	17.97	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			30.83350	0.03083	33.132	19.10	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			658.33350	0.65833	593.032	19.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			27.37120	0.02737	29.248	19.47	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			704.87120	0.70487	639.148	19.47	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			76.41230	0.07641	86.641	16.74	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			353.91230	0.35391	296.541	16.74	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			57.73250	0.05773	65.042	17.36	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			435.23250	0.43523	374.942	17.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			50.73480	0.05073	56.354	17.66	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			478.23480	0.47823	416.254	17.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			132.77560	0.13278	152.178	15.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			210.27560	0.21028	162.078	15.52	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			115.85920	0.11586	132.493	15.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			243.35920	0.24336	192.393	15.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			112.72280	0.11272	128.843	15.89	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			250.22280	0.25022	198.743	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			294.33680	0.29434	338.467	15.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			71.83680	0.07184	48.367	15.21	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			229.02630	0.22903	266.577	15.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			106.52630	0.10653	76.477	15.31	0.00	0	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			173.35440	0.17335	204.292	15.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			150.85440	0.15085	114.191	15.42	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			633.93850	0.63394	697.015	16.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			11.43850	0.01144	6.915	16.50	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			450.38280	0.45038	508.295	15.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			27.88280	0.02788	18.195	15.57	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			408.59050	0.40859	463.003	15.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			36.09050	0.03609	22.903	15.34	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.28440	8.28440	8.21700	8.21700		16.50	79,662,790.40	9,616	71,523.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			77.38610	0.07739	80.888	21.90	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,360.38610	1.36039	1,296.488	21.90	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			37.82040	0.03782	38.696	25.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,220.82040	2.22082	2,154.296	25.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			17.15510	0.01716	19.555	27.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,900.15510	2.90016	2,835.155	27.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			157.24220	0.15724	167.702	18.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			740.24220	0.74024	683.301	18.70	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			126.41270	0.12641	134.041	19.62	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			909.41270	0.90941	849.641	19.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			113.82460	0.11382	120.414	20.08	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			996.82460	0.99682	936.014	20.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			394.88000	0.39488	428.198	15.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			227.88000	0.22788	193.798	15.68	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			286.19510	0.28620	308.907	16.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			369.19510	0.36920	324.507	16.50	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			197.94470	0.19794	212.671	17.81	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			580.94470	0.58094	528.271	17.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			448.84730	0.44885	485.895	15.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			181.84730	0.18185	151.495	15.35	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			421.14790	0.42115	456.306	15.51	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			204.14790	0.20415	171.905	15.51	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.38370	8.38370	8.31590	8.31590		16.91	0.00	0	21,206.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			92.31040	0.09231	95.260	24.44	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,326.41040	2.32641	2,261.560	24.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			77.96880	0.07797	82.071	25.42	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,612.06880	2.61207	2,548.371	25.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			228.82870	0.22883	240.699	19.46	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			1,012.92870	1.01293	956.999	19.46	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			166.08140	0.16608	173.720	21.06	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,400.18140	1.40018	1,340.020	21.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			111.40460	0.11140	115.659	23.30	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			1,995.50460	1.99550	1,931.959	23.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			575.39520	0.57540	611.413	15.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			259.49520	0.25950	227.713	15.48	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			525.97950	0.52598	558.988	15.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			310.07950	0.31008	275.288	15.84	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.47570	8.47570	8.40730	8.40730		17.35	0.00	0	6,487.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			416.44630	0.41645	439.070	18.16	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			769.14630	0.76915	723.370	18.16	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			422.04080	0.42204	444.998	18.10	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			754.74080	0.75474	709.298	18.10	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			419.23160	0.41923	442.022	18.13	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			761.93160	0.76193	716.321	18.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.58610	8.58610	8.51500	8.51500		17.90	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			546.53310	0.54653	571.402	18.81	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			1,031.53310	1.03153	985.302	18.81	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			917.37470	0.91737	961.212	16.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			402.37470	0.40237	375.112	16.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.90540	8.90540	8.82040	8.82040		18.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,351.82380	1.35182	1,407.586	17.19	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			531.42380	0.53142	502.186	17.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.22460	9.22460	9.12590	9.12590		20.11	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.19010	8.19010	8.12250	8.12250		15.52	81,901.00	10	1,126.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			5,937.46450	0.05937	6,693.472	17.30	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			42,687.46450	0.42687	36,683.472	17.30	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			4,466.25960	0.04466	4,884.636	17.97	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			52,216.25960	0.52216	45,874.636	17.97	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.28440	8.28440	8.21700	8.21700		16.50	0.00	0	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			20,034.23470	0.20034	21,528.678	17.76	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			57,334.23470	0.57334	52,088.678	17.76	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			8.38370	8.38370	8.31590	8.31590			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			37,410.00000	0.37410	30,630.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.47570	8.47570	8.40730	8.40730		17.35	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			41,644.62950	0.41645	43,907.020	18.16	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			76,914.62950	0.76915	72,337.020	18.16	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			42,204.08250	0.42204	44,499.795	18.10	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			75,474.08250	0.75474	70,929.795	18.10	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			41,923.16220	0.41923	44,202.152	18.13	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			76,193.16220	0.76193	71,632.152	18.13	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.85260	12.85260	12.73850	12.73850		12.67	0.00	0	12,387.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,391.32120	1.39132	1,504.112	16.49	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			2.82120	0.00282	1.512	16.49	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			618.77100	0.61877	720.158	12.82	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			30.27100	0.03027	17.558	12.82	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			40.72560	0.04073	50.401	14.74	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			752.22560	0.75223	647.801	14.74	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			15.14120	0.01514	18.448	15.90	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			1,126.64120	1.12664	1,015.849	15.90	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			12.99720	12.99720	12.88370	12.88370		13.59	0.00	0	1,940.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			186.46670	0.18647	207.145	15.49	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			1,002.76670	1.00277	909.945	15.49	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			118.56150	0.11856	130.587	16.77	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,434.86150	1.43486	1,333.387	16.77	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			254.98550	0.25499	283.820	14.60	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			741.28550	0.74129	656.620	14.60	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			214.96790	0.21497	238.812	15.09	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			881.26790	0.88127	791.611	15.09	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.14870	13.14870	13.03530	13.03530		15.52	0.00	0	2,356.00

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	13.70	Call			644.39370	0.64439	697.202	22.98	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,309.09370	1.30909	1,248.502	22.98	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			576.29800	0.57630	625.417	22.98	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,440.99800	1.44100	1,376.717	22.98	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			431.06770	0.43107	471.451	22.98	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,795.76770	1.79577	1,722.751	22.98	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			707.10950	0.70711	763.119	22.98	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,201.80950	1.20181	1,144.419	22.98	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10460	0.10460	0.10390	0.10390		17.72	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			69.81050	0.00070	74.059	19.58	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			679.81050	0.00680	614.059	19.58	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10590	0.10590	0.10520	0.10520		18.24	680,407.50	6,425	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			306.95220	0.00307	323.311	20.09	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			786.95220	0.00787	733.311	20.09	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.11630	10.11630	10.00340	10.00340		12.01	0.00	0	25,553.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			567.06440	0.56706	674.843	13.40	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			13.66440	0.01366	8.543	13.40	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			312.17870	0.31218	400.168	12.35	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			58.77870	0.05878	33.868	12.35	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			211.22240	0.21122	283.071	12.21	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			107.82240	0.10782	66.771	12.21	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			85.95470	0.08595	117.529	12.42	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			282.55470	0.28255	201.229	12.42	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			3.96800	0.00397	5.531	16.93	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			1,200.56800	1.20057	1,089.231	16.93	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			3.41650	0.00342	4.724	17.10	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,250.01650	1.25002	1,138.424	17.10	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.24530	10.24530	10.13230	10.13230		13.29	0.00	0	53,294.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			105.19350	0.10519	122.779	15.83	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			972.89350	0.97289	877.479	15.83	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			94.00010	0.09400	109.628	16.19	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			1,061.70010	1.06170	964.328	16.19	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			60.95770	0.06096	71.611	17.61	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,428.65770	1.42866	1,326.311	17.61	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			219.49000	0.21949	257.786	13.78	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			487.19000	0.48719	412.486	13.78	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			129.75740	0.12976	151.624	15.18	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			817.45740	0.81746	726.324	15.18	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			111.40420	0.11140	130.074	15.65	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			929.10420	0.92910	834.774	15.65	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			702.34960	0.70235	803.636	12.74	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			70.04960	0.07005	58.336	12.74	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			249.93920	0.24994	293.359	13.45	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			417.63920	0.41764	348.059	13.45	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.38340	10.38340	10.26980	10.26980		13.74	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			231.15810	0.23116	263.196	15.33	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			931.35810	0.93136	849.796	15.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.67590	10.67590	10.55840	10.55840		14.45	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			496.65500	0.49666	540.272	15.38	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,138.25500	1.13826	1,064.372	15.38	0.00	0	0.00
2025	On	01/11/2012	Bond Future			107.19940	107.19940	107.20810	107.20810			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			7,218.10000	7.21810	7,209.400		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			7,208.10000	7.20810	7,199.400		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			7,198.10000	7.19810	7,189.400		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			104.28325	104.28325	104.28984	104.28984			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			5,299.84000	5.29984	5,293.250		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			5,289.84000	5.28984	5,283.250		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			5,279.84000	5.27984	5,273.250		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			111.07614	111.07614	111.08334	111.08334			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			7,093.34000	7.09334	7,086.140		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			7,083.34000	7.08334	7,076.140		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			7,073.34000	7.07334	7,066.140		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			468.55100	468.55100	469.83200	469.83200			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			475.28700	475.28700	476.58300	476.58300			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			421.84900	421.84900	422.86900	422.86900			0.00	0	885.00
ALBI	On	07/02/2013	Index Future			427.91300	427.91300	428.94600	428.94600			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.58220	8.58220	8.54800	8.54800		11.76	2,145,550.00	250	8,199.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			204.46750	0.20447	219.301	11.56	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			76.46750	0.07647	57.101	11.56	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.61290	8.61290	8.57960	8.57960		12.24	0.00	0	10,094.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			311.22190	0.31122	323.435	12.10	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			191.62190	0.19162	170.535	12.10	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.64690	8.64690	8.61440	8.61440		12.59	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			388.80260	0.38880	399.373	12.37	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			284.40260	0.28440	262.473	12.37	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			8.73350	8.73350	8.68400	8.68400		14.26	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.24130	8.24130	8.18810	8.18810		10.82	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			88.65690	0.08866	97.747	10.93	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			170.55690	0.17056	126.447	10.93	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.31910	8.31910	8.26650	8.26650		11.83	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			200.42210	0.20042	216.919	12.02	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			283.92210	0.28392	247.819	12.02	0.00	0	0.00
CF CANIOn	17/09/2012	Can-Do Future			0.28000	0.28000	0.28160	0.28160			0.00	0	11,120.00
CF CANIOn	17/09/2012	Can-Do Future			0.01690	0.01690	0.01250	0.01250			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future			0.20870	0.20870	0.24150	0.24150			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future			0.02690	0.02690	0.02250	0.02250			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.19580	0.19580	0.26410	0.26410			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future			0.06860	0.06860	0.05460	0.05460			0.00	0	4,800.00
CF CANIOn	14/12/2012	Can-Do Future			0.09690	0.09690	0.08570	0.08570			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.42730	8.42730	8.33480	8.33480		12.87	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			20.99460	0.02099	26.650	15.75	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			596.19460	0.59619	509.350	15.75	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.54320	8.54320	8.45040	8.45040		14.90	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			142.16000	0.14216	154.189	17.08	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			731.76000	0.73176	650.989	17.08	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry			8.17090	8.17090	8.10340	8.10340		15.58	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	7.40	Call			705.00000	0.70500	772.000	18.80	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	7.40	Put			2.00000	0.00200	1.000	18.80	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	7.72	Call			398.00000	0.39800	458.000	16.49	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	31/08/2012	Any day expiry	7.72	Put			15.00000	0.01500	7.000	16.49	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			70.00000	0.07000	83.000	16.32	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			217.00000	0.21700	162.000	16.32	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			25.00000	0.02500	28.000	18.25	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			432.00000	0.43200	367.000	18.25	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.20210	8.20210	8.13450	8.13450		15.74	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			145.00000	0.14500	164.000	16.02	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			261.00000	0.26100	212.000	16.02	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			79.00000	0.07900	88.000	17.45	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			455.00000	0.45500	396.000	17.45	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			746.00000	0.74600	809.000	16.52	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			12.00000	0.01200	7.000	16.52	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			457.00000	0.45700	512.000	15.44	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			43.00000	0.04300	30.000	15.44	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.23760	8.23760	8.17020	8.17020		16.11	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			520.00000	0.52000	572.000	15.18	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			70.00000	0.07000	54.000	15.18	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			219.00000	0.21900	240.000	16.11	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			299.00000	0.29900	252.000	16.11	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			143.00000	0.14300	156.000	17.40	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			483.00000	0.48300	428.000	17.40	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			794.00000	0.79400	856.000	15.70	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			24.00000	0.02400	18.000	15.70	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.26950	8.26950	8.20210	8.20210		16.24	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			575.00000	0.57500	625.000	15.17	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			93.00000	0.09300	76.000	15.17	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			197.00000	0.19700	212.000	17.41	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			505.00000	0.50500	453.000	17.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.29830	8.29830	8.23080	8.23080		16.45	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			241.00000	0.24100	259.000	17.34	0.00	0	7,530.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	27/12/2012	Any day expiry	8.51	Put			520.00000	0.52000	471.000	17.34	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			621.00000	0.62100	671.000	15.20	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			110.00000	0.11000	93.000	15.20	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			8.72113	89.41943	8.67579	89.81398			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,401.09000	4.40109	4,006.540		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			8.81499	90.70489	8.76822	91.10462			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			1,991.31000	1.99131	2,391.040		0.00	0	0.00
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			1,902.62000	1.90262	2,302.350		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			1,814.06000	1.81406	2,213.790		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			421.78800	421.78800	422.75800	422.75800			0.00	0	236.00
GOVI	On	01/11/2012	GOVI	403.96	Call			187,980.00000	18.79800	178,280.000		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
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			427.85100	427.85100	428.83300	428.83300			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			41,570.00000	4.15700	51,390.000		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			41,670.00000	4.16700	51,490.000		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			41,770.00000	4.17700	51,590.000		0.00	0	0.00
GVIX	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			186.19500	186.19500	185.79600	185.79600			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			188.87200	188.87200	188.46600	188.46600			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			502.97700	502.97700	501.89500	501.89500			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			509.97700	509.97700	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
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 F	On	15/08/2012	Jibar Tradeable Future			5.08000	94.92000	5.08000	94.92000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.06000	94.94000	5.05000	94.95000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.00000	95.00000	4.98000	95.02000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.97000	95.03000	4.95000	95.05000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.93000	95.07000	4.91000	95.09000			0.00	0	840.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.92000	95.08000	4.91000	95.09000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.92000	95.08000	4.91000	95.09000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			5.00000	95.00000	5.00000	95.00000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			5.13000	94.87000	5.13000	94.87000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.29000	94.71000	5.27000	94.73000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.45000	94.55000	5.42000	94.58000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.60000	94.40000	5.59000	94.41000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future			6.60760	6.60760	6.58880	6.58880		10.67	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call			92.95390	0.09295	96.227	10.69	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put			94.15390	0.09415	78.627	10.69	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future			6.65920	6.65920	6.64040	6.64040		11.90	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call			192.67990	0.19268	198.086	11.90	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put			182.27990	0.18228	168.886	11.90	0.00	0	0.00
R023 On	01/11/2012	Bond Future			7.22930	105.15878	7.16795	105.61149			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			952.40000	0.95240	1,405.110		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			877.56000	0.87756	1,330.270		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			802.79000	0.80279	1,255.500		0.00	0	0.00
R023 On	07/02/2013	Bond Future			7.30288	106.67051	7.23913	107.12913			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			1,449.60000	1.44960	1,908.220		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			1,376.18000	1.37618	1,834.800		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			1,302.83000	1.30283	1,761.450		0.00	0	0.00
R023 On	02/05/2013	Bond Future			7.35427	104.14828	7.28831	104.61319			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	02/05/2013	Bond Future	7.04	Put			1,774.61000	1.77461	2,239.520		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			1,702.39000	1.70239	2,167.300		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			1,630.23000	1.63023	2,095.140		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.69394	122.23295	5.65032	122.36083		2.25	0.00	0	15,729.00
R157	On	01/11/2012	Bond Future	5.78	Call			747.05000	0.74705	661.360	2.31	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			367.38000	0.36738	409.570	2.31	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,786.89000	1.78689	1,668.690	2.40	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			72.70000	0.07270	82.380	2.40	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.73734	123.99014	5.68858	124.11918		2.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,783.87000	1.78387	1,678.120	2.23	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			230.82000	0.23082	254.110	2.23	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.73778	118.80509	5.68342	118.93610		2.29	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			566.76000	0.56676	515.750	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,398.82000	1.39882	1,478.820	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			575.86000	0.57586	524.300	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,383.58000	1.38358	1,463.030	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			585.05000	0.58505	532.950	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,368.44000	1.36844	1,447.350	2.28	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.49876	129.81322	7.45307	130.27803		11.13	59,714,081.20	460	34,550.00
R186	On	01/11/2012	Bond Future	7.82	Call			4,995.94000	4.99594	4,625.900	11.41	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,330.14000	1.33014	1,424.910	11.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			6,302.79000	6.30279	5,901.710	11.57	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	On	01/11/2012	Bond Future	8.00	Put			893.47000	0.89347	957.200	11.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			10,330.61000	10.33061	9,882.380	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			259.01000	0.25901	275.590	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			13,016.47000	13.01647	12,557.000	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			94.70000	0.09470	100.040	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.56995	126.38852	7.52268	126.85938		12.13	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,155.25000	2.15525	1,975.090	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,531.28000	7.53128	7,821.980	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,304.13000	10.30413	9,901.390	12.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,324.00000	1.32400	1,392.120	12.94	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.62455	128.03974	7.57579	128.51701		12.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,504.16000	4.50416	4,255.020	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,346.38000	6.34638	6,574.510	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,548.61000	4.54861	4,298.020	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,290.71000	6.29071	6,517.390	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,593.31000	4.59331	4,341.280	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,235.40000	6.23540	6,460.640	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
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			214.56222	214.56222	214.58764	214.58764			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			4,402.36000	4.40236	4,427.780		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			4,412.36000	4.41236	4,437.780		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/11/2012	Bond Future	219.01	Put			4,422.36000	4.42236	4,447.780		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			273.23307	273.23307	273.25544	273.25544			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			6,265.44000	6.26544	6,243.070		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			6,255.44000	6.25544	6,233.070		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			6,245.44000	6.24544	6,223.070		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			5.07979	110.58781	5.03456	110.68207		1.43	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			389.68000	0.38968	331.490	1.45	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			232.53000	0.23253	268.600	1.45	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.03160	107.76856	4.97958	107.86358		1.42	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			430.07000	0.43007	380.450	1.42	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			429.31000	0.42931	474.710	1.42	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.92871	109.17647	4.86861	109.27297		1.37	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			87.89000	0.08789	73.720	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,430.50000	1.43050	1,512.830	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			90.38000	0.09038	75.900	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,416.66000	1.41666	1,498.680	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			92.92000	0.09292	78.120	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,402.86000	1.40286	1,484.560	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/R2On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			201.73966	201.73966	200.26973	200.26973			0.00	0	48,828.00
R202	On	01/11/2012	Bond Future	191.99	Call			8,279.73000	8.27973	9,749.660		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
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			8,269.73000	8.26973	9,739.660		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			8,259.73000	8.25973	9,729.660		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			6.11325	110.03486	6.07136	110.21811		4.48	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,526.02000	3.52602	3,351.340		0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			96.35000	0.09635	104.920		0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.16797	111.61664	6.12322	111.80198		4.44	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,380.17000	1.38017	1,277.740		0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,435.00000	1.43500	1,517.910		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,693.54000	3.69354	3,534.210		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			370.87000	0.37087	396.880		0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.19523	108.91591	6.14762	109.10390		4.86	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,338.03000	1.33803	1,251.030		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,362.23000	2.36223	2,463.220		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,354.92000	1.35492	1,267.240		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,339.14000	2.33914	2,439.450		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,371.93000	1.37193	1,283.580		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,316.19000	2.31619	2,415.830		0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	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			6.39734	111.01977	6.35070	111.26474		5.69	0.00	0	3,783.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,575.18000	4.57518	4,341.540		0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			119.35000	0.11935	130.680		0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.45525	108.58464	6.40603	108.83254		5.94	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,824.08000	4.82408	4,610.610		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
R204	On	07/02/2013	Bond Future	7.29	Put			476.60000	0.47660	511.030	6.39	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.49343	110.00311	6.44165	110.25446		6.16	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,946.16000	1.94616	1,820.100	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,686.46000	2.68646	2,811.750	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,968.49000	1.96849	1,841.550	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,659.78000	2.65978	2,784.190	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,990.96000	1.99096	1,863.160	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,633.27000	2.63327	2,756.820	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			5.17027	104.96823	5.12157	105.02494		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			160.93000	0.16093	134.030	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			244.35000	0.24435	274.160	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.09862	102.71178	5.03579	102.76874		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			180.87000	0.18087	158.660	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			431.49000	0.43149	466.240	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.90089	104.05373	4.81615	104.11166		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			60.74000	0.06074	52.260	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,044.27000	1.04427	1,093.720	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			61.68000	0.06168	53.090	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,038.26000	1.03826	1,087.600	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			62.62000	0.06262	53.930	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,032.25000	1.03225	1,081.490	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			6.68590	105.41088	6.63440	105.70739		6.92	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,406.64000	5.40664	5,123.070	7.50	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
R207	On	01/11/2012	Bond Future	7.58	Put			125.58000	0.12558	138.520	7.50	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.74924	103.28636	6.69526	103.58653		7.36	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,734.09000	5.73409	5,473.990	7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			527.95000	0.52795	568.020	7.85	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.79630	104.63576	6.73989	104.94009		7.42	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,901.36000	1.90136	1,763.650	7.34	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,538.02000	3.53802	3,704.640	7.34	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,924.00000	1.92400	1,785.260	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,505.57000	3.50557	3,671.160	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,946.79000	1.94679	1,807.030	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,473.31000	3.47331	3,637.880	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/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.84233	100.09449	6.78589	100.45012		8.14	0.00	0	9,422.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,639.32000	1.63932	1,431.270	8.18	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,487.21000	1.48721	1,634.790	8.18	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,673.59000	4.67359	4,351.660	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			287.88000	0.28788	321.580	8.65	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,733.76000	5.73376	5,397.240	8.79	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			163.03000	0.16303	182.140	8.79	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.90615	101.53339	6.84730	101.89358		8.45	0.00	0	1,980.00
R208	On	07/02/2013	Bond Future	6.00	Call			614.00000	0.61400	534.450	8.18	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,983.93000	5.98393	6,264.570	8.18	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,191.05000	6.19105	5,884.450	9.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			668.11000	0.66811	721.700	9.07	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.95130	99.46523	6.89015	99.83032		8.75	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,310.19000	2.31019	2,137.570	8.72	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	02/05/2013	Bond Future	6.65	Put			3,760.19000	3.76019	3,952.660	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,336.17000	2.33617	2,162.350	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,725.28000	3.72528	3,916.550	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,284.38000	2.28438	2,112.970	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,795.33000	3.79533	3,989.010	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			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			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			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.09053	81.43258	8.04509	81.83658		16.79	0.00	0	7,426.00
R209	On	01/11/2012	Bond Future	8.99	Call			8,200.02000	8.20002	7,818.210	18.03	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			403.24000	0.40324	425.430	18.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.15736	82.60315	8.11067	83.01253		17.67	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			9,132.68000	9.13268	8,784.800	18.83	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,404.46000	1.40446	1,465.960	18.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.20900	80.53931	8.16117	80.95412		18.71	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			4,427.26000	4.42726	4,200.060	18.55	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			5,939.25000	5.93925	6,126.860	18.55	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			4,466.84000	4.46684	4,238.470	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			5,889.30000	5.88930	6,075.740	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			4,506.59000	4.50659	4,277.060	18.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			5,839.67000	5.83967	6,024.950	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			152.28808	152.28808	152.29897	152.29897			0.00	0	3,362.00
R210	On	01/11/2012	Bond Future	144.99	Call			7,308.97000	7.30897	7,298.080		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			7,298.97000	7.29897	7,288.080		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			7,288.97000	7.28897	7,278.080		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			122.62217	122.62217	122.63527	122.63527			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			645.27000	0.64527	632.170		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			635.27000	0.63527	622.170		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			625.27000	0.62527	612.170		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			125.50102	125.50102	125.51137	125.51137			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,521.37000	3.52137	3,511.020		0.00	0	0.00
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			3,511.37000	3.51137	3,501.020		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			3,501.37000	3.50137	3,491.020		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			7.92859	92.38726	7.87283	92.88850		14.61	0.00	0	4,830.00
R213	On	01/11/2012	Bond Future	7.75	Call			2,075.80000	2.07580	1,814.400	14.61	0.00	0	140.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	7.75	Put			3,194.13000	3.19413	3,433.970	14.61	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			8,302.40000	8.30240	7,834.260	15.73	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			382.98000	0.38298	416.080	15.73	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.00056	93.71543	7.94314	94.22325		15.35	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			9,256.08000	9.25608	8,829.070	16.25	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,304.91000	1.30491	1,385.720	16.25	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.05324	91.40294	7.99432	91.91765		16.21	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,415.64000	4.41564	4,142.110	16.12	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,784.02000	5.78402	6,025.200	16.12	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,455.85000	4.45585	4,180.850	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,734.66000	5.73466	5,974.370	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			4,496.56000	4.49656	4,220.090	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,685.92000	5.68592	5,924.160	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			8.10887	83.43690	8.06341	83.86673			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			701.92000	0.70192	1,131.750		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			605.73000	0.60573	1,035.560		0.00	0	0.00
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			509.72000	0.50972	939.550		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/R2	On	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			1.28420	1.28420	1.27390	1.27390		15.06	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			80.85920	0.00809	91.018		0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			641.85920	0.06419	549.018		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
YUAN/R On	14/12/2012	Foreign Exchange Future				1.29200	1.29200	1.28220	1.28220		16.03	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Call			287.47020	0.02875	309.156	16.87	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Put			865.47020	0.08655	789.156	16.87	0.00	0	0.00
Total for Derivatives :												208,141,324.20	24,802	1,409,478.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.59600	100.00000	10.57033			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	21.90754	100.00000	21.85931			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	9.51360	100.00000	9.49056			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.44970	5.00000	127.43259			0.00	0	18,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	99.99180	100.00000	99.73003			0.00	0	1,800,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	22.10822	100.00000	22.05956			0.00	0	16,910,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	38.31878	100.00000	38.23443			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	8.78544	100.00000	8.76416			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	14.91721	100.00000	14.88437			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	42.63390	100.00000	42.53061			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	65.05440	100.00000	64.91043			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	30.61893	100.00000	30.55073			0.00	0	300,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.43256	100.00000	6.41834			0.00	0	400,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	18.69457	100.00000	18.64929			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	30.31709	100.00000	30.24365			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
ABFN06	On	17/03/2016			100.00000	11.71389	100.00000	11.68551			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	8.78901	100.00000	8.76773			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	8.60751	100.00000	8.58666			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	8.73322	100.00000	8.71205			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	27.05529	100.00000	26.99574			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			100.00000	19.27487	100.00000	19.22818			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	29.15784	100.00000	29.09365			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	22.96254	100.00000	22.90692			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	18.77283	100.00000	18.72736			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	11.08128	100.00000	11.05444			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	76.20139	100.00000	76.03181			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	53.96791	100.00000	53.84911			0.00	0	2,200,000.00
ABL8B	On	19/09/2013			100.00000	44.37306	100.00000	44.26555			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	68.91050	100.00000	68.74357			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	85.75900	100.00000	85.62500			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	76.49501	100.00000	76.49500			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	66.90909	100.00000	66.66667		51,900,000,000,000.00	519,000,000	500,000,000.00	
ABLI01	On	31/03/2013			100.00000	65.05440	100.00000	64.91043			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
ABLI02	On	08/05/2014	Spot Bond			100.00000	38.86716	100.00000	38.78058			0.00	0	200,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	21.29919	100.00000	21.25177			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.98489	8.00000	91.96288			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	20.25949	100.00000	20.21489			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.26295	100.00000	16.22356			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	101.32733	9.58000	101.30126			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	11.59686	100.00000	11.56877			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	10.94677	100.00000	10.91259			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	101.10672	4.50000	101.09178			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.66762	100.00000	5.65492			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	19.27048	100.00000	19.22731			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	4.99158	100.00000	4.98039			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	93.31178	100.00000	93.10395			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.38233	100.00000	5.37028			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	65.05440	100.00000	64.91043			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	65.05440	100.00000	64.91043			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	65.05440	100.00000	64.91043			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.28201	100.00000	2.27769			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
ABN34	On	29/01/2018	Spot Bond			100.00000	2.28201	100.00000	2.27769			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	101.38879	6.82500	101.37014			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.74326	100.00000	6.73046			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.47602	100.00000	12.45209			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.86510	100.00000	10.83878			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.48193	100.00000	11.45978			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	22.67062	100.00000	22.62247			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.47595	100.00000	10.45585			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.92126	100.00000	9.90217			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	20.25030	100.00000	20.21124			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	19.38282	100.00000	19.34533			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	10.58746	100.00000	10.55440			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	10.36390	100.00000	10.33154			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.64660	100.00000	18.61054			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.85653	100.00000	22.82062			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	17.22766	100.00000	17.16754			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.93977	100.00000	16.90701			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.25104	100.00000	16.21960			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
ABN54	On	14/06/2016	Spot Bond			100.00000	15.94020	100.00000	15.90937			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	8.49391	100.00000	10.73387			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	23.67525	100.00000	23.54760			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	57.10257	100.00000	56.99423			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	10.30736	100.00000	10.26203			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	13.90308	100.00000	13.87619			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.78189	100.00000	14.74935			0.00	0	8,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	20.69814	100.00000	20.65258			0.00	0	8,800,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.86926	100.00000	9.84741			0.00	0	6,300,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.46599	100.00000	12.43855			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	18.04125	100.00000	18.00154			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	31.24222	100.00000	31.17226			0.00	0	7,500,000.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.38790	4.00000	118.37198			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.43256	100.00000	6.41834			0.00	0	400,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.69033	100.00000	5.67766			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.15675	100.00000	3.14972			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	56.40938	100.00000	56.27273			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	62.65759	100.00000	62.50581			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	62.99381	100.00000	62.84120			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
ACL01U On 30/06/2015 Spot Bond			100.00000	20.48662	100.00000	20.43699			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.00000	46.48605	100.00000	46.37343			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			100.00000	58.34105	100.00000	58.19972			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.00000	46.48605	100.00000	46.37343			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	55.71347	100.00000	55.57850			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	62.68945	100.00000	62.55145			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	105.61915	13.50000	105.58166			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	18.00715	100.00000	17.96353			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	18.29963	100.00000	18.25529			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	22.45268	100.00000	22.39828			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	87.13304	100.00000	86.92898			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	43.07667	100.00000	42.97232			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	43.03035	100.00000	42.92611			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.71469	100.00000	17.67177			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.37630	100.00000	1.37370			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	84.66810	100.00000	84.47698			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	84.66810	100.00000	84.47698			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	33.16188	100.00000	33.08155			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
ACL070	On	31/12/2013	Spot Bond			100.00000	42.45508	100.00000	42.35224			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	13.92901	100.00000	13.90258			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	84.43728	100.00000	84.24625			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.69831	100.00000	11.67617			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.69831	100.00000	11.67617			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	43.64795	100.00000	43.54221			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	15.17823	100.00000	15.14146			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.07890	100.00000	16.03994			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	14.77673	100.00000	14.74093			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.04801	100.00000	15.01156			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.16738	100.00000	15.13064			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.68115	100.00000	9.65984			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.68115	100.00000	9.65984			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	9.73216	100.00000	9.71073			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	14.55970	100.00000	14.52444			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	9.73216	100.00000	9.71073			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.63015	100.00000	9.60895			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	22.50391	100.00000	22.46133			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
ACL089	On	20/12/2014	Spot Bond			100.00000	22.82809	100.00000	22.77279			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	92.91315	100.00000	92.68317			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	43.30056	100.00000	43.19566			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.24775	100.00000	14.21324			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	43.30056	100.00000	43.19566			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	92.91315	100.00000	92.68317			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.47083	100.00000	9.44788			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.46281	100.00000	9.43988			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.47396	100.00000	9.45100			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.24430	100.00000	9.22191			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	42.91456	100.00000	42.81059			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.70541	100.00000	9.68190			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	86.87170	100.00000	86.67060			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	59.49476	100.00000	59.35064			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	86.87170	100.00000	86.67060			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	11.64256	100.00000	11.61436			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	30.43305	100.00000	30.35933			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	37.28271	100.00000	37.20065			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
ACL116	On	31/01/2014	Spot Bond			100.00000	38.76490	100.00000	38.67100			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	76.54375	100.00000	76.54375			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.74854	100.00000	7.72977			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.75905	100.00000	7.74026			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.96450	100.00000	6.95129			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	39.21340	100.00000	39.11840			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.83786	100.00000	3.82936			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.69379	100.00000	4.68346			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.84915	100.00000	5.83809			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.99077	100.00000	3.98199			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.14345	100.00000	4.13434			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	8.98395	100.00000	8.96219			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	22.53484	100.00000	22.48025			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	22.53484	100.00000	22.48025			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	39.21340	100.00000	39.11840			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	23.95938	100.00000	23.90134			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	22.91756	100.00000	22.86205			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	22.85791	100.00000	22.80254			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
ACL136	On	20/09/2021	Spot Bond			100.00000	8.83471	100.00000	8.81332			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.58271	100.00000	11.55465			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.82324	100.00000	8.80186			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.52813	100.00000	9.50715			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	93.09578	100.00000	92.86534			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.57914	100.00000	9.55805			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	22.91756	100.00000	22.86205			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	11.73329	100.00000	11.70486		39,600,000,000.00	396,000	132,000.00	
ACL144	On	20/12/2016	Spot Bond			100.00000	11.00372	100.00000	10.97706			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	9.01839	100.00000	8.99655			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	51.73322	100.00000	51.60789			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.10290	100.00000	29.04528			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	28.87544	100.00000	28.81827			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.26347	100.00000	9.24513			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	37.57440	100.00000	37.48338			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.91753	100.00000	15.88602			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.76002	100.00000	15.72882			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.06577	100.00000	16.03397			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
ACL156	On	20/03/2017	Spot Bond			100.00000	9.24334	100.00000	9.22504			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.89102	100.00000	8.87342			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.94532	100.00000	15.91375			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.04724	100.00000	16.01547			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.20691	100.00000	11.18940			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.59591	100.00000	13.56899			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.99165	100.00000	15.95999			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	32.79244	100.00000	32.71300			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	21.85596	100.00000	21.80302			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	30.13360	100.00000	30.06059			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.64781	100.00000	12.62794			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	10.27850	100.00000	10.25361			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.46190	1.75000	102.45595			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	17.21093	100.00000	17.16923			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	81.36749	100.00000	81.19510			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	17.23192	100.00000	17.19017			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	10.19928	100.00000	10.17458			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.21244	100.00000	9.19012			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
ACL175 On	20/06/2019	Spot Bond			100.00000	8.63397	100.00000	8.61305			0.00	0	0.00
ACL176 On	30/11/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
ACL177 On	20/09/2013	Spot Bond			100.00000	43.34354	100.00000	43.19880			0.00	0	0.00
ACL178 On	20/09/2014	Spot Bond			100.00000	23.80129	100.00000	23.72180			0.00	0	0.00
ACL179 On	30/11/2012	Spot Bond			100.00000	81.07882	100.00000	80.90705			0.00	0	0.00
ACL180 On	20/06/2015	Spot Bond			100.00000	9.90113	100.00000	9.85741			0.00	0	0.00
ACL181 On	20/06/2017	Spot Bond			100.00000	1.76219	100.00000	1.75441			0.00	0	0.00
ACL182 On	20/06/2017	Spot Bond			100.00000	1.76219	100.00000	1.75441			0.00	0	0.00
ACL183 On	20/06/2019	Spot Bond			100.00000	0.31363	100.00000	0.31225			0.00	0	0.00
ACL184 On	20/09/2017	Spot Bond			100.00000	1.09260	100.00000	1.08633			0.00	0	0.00
ACL185 On	20/09/2022	Spot Bond			100.00000	0.01350	100.00000	100.00000			0.00	0	0.00
ADB01S On	14/12/2012	Spot Bond			100.00000	78.65938	100.00000	78.49753			0.00	0	0.00
ADB02S On	14/12/2012	Spot Bond			100.00000	78.63680	100.00000	78.47500			0.00	0	0.00
ADB03S On	09/04/2013	Spot Bond			100.00000	66.19512	100.00000	66.04862			0.00	0	0.00
AER01U On	18/11/2016	Spot Bond			100.00000	2.80113	100.00000	2.79434			0.00	0	0.00
AHF1A1 On	21/11/2014	Spot Bond			100.00000	22.28924	100.00000	23.94764			0.00	0	0.00
AHF1B1 On	21/11/2014	Spot Bond			100.00000	22.90589	100.00000	24.74759			0.00	0	0.00
AHF1C1 On	21/11/2014	Spot Bond			100.00000	23.31699	100.00000	25.28088			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
AIR01	On	15/03/2019	Spot Bond			100.00000	12.48638	100.00000	12.45890			0.00	0	8,600,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	14.85266	100.00000	14.81979			0.00	0	4,600,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	23.99205	100.00000	23.93393			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	20.39927	100.00000	20.35436			60,000,000,000.00	600,000	15,100,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	23.03202	100.00000	22.97622			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	14.85447	100.00000	14.82160			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.03650	100.00000	6.02299			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	33.35106	100.00000	33.27685			0.00	0	100,000.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.33699	100.00000	10.31194			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	13.90344	100.00000	13.87266			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.55218	100.00000	17.49738			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	10.61048	100.00000	10.57736			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	36.53545	100.00000	36.42138			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	22.76151	100.00000	22.71114			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.09555	100.00000	10.07109			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	43.78589	100.00000	43.67982			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	49.81185	100.00000	49.70220			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.16841	100.00000	22.11470			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
BAW7	On	02/10/2014	Spot Bond			100.00000	28.04560	100.00000	27.98353			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	14.84277	100.00000	14.80992			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	38.41448	100.00000	38.32142			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.51381	100.00000	17.47137			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	63.04576	100.00000	62.89303			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	18.32026	100.00000	18.27587			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	18.28848	100.00000	18.24417			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.86773	100.00000	13.83413			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	18.19315	100.00000	18.14908			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	14.11436	100.00000	14.08017			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	17.39352	100.00000	17.35138			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	17.39352	100.00000	17.35138			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.41065	100.00000	15.37331			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	15.84317	100.00000	15.80479			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	16.99477	100.00000	16.95360			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	18.32026	100.00000	18.27587			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	16.41086	100.00000	16.37111			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			8.00000	101.01679	8.00000	100.99505			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
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.53907	100.00000	13.50628			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	13.53907	100.00000	13.50628			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	13.53907	100.00000	13.50628			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	24.26537	100.00000	24.20659			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	61.40499	100.00000	61.25623			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	16.11725	100.00000	16.07821			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	15.60786	100.00000	15.55805			0.00	0	1,000,000.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	16.37086	100.00000	16.31862			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	1.55276	100.00000	1.54308			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	20.75775	100.00000	20.70747			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	19.35076	100.00000	19.30389			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	17.33359	100.00000	17.29160			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	0.27636	100.00000	0.27464			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.82169	100.00000	4.81257			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	20.94680	100.00000	20.89605			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	19.06394	100.00000	19.01776			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	11.76786	100.00000	11.73936			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	11.76786	100.00000	11.73936			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
BAYD5UOn	30/06/2035	Spot Bond				100.00000	14.22791	100.00000	14.19344			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	12.32824	100.00000	12.29837			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	25.33274	100.00000	25.27136			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	17.65830	100.00000	17.61552			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond				100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.79189	100.00000	3.78355			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	8.98532	100.00000	8.96826			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	10.03312	100.00000	10.01408			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	10.59344	100.00000	10.56999			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	27.94541	100.00000	27.87772			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	61.32359	100.00000	61.17503			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	33.44587	100.00000	33.36484			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	36.88891	100.00000	36.79955			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				100.00000	61.97125	100.00000	61.82112			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond				100.00000	38.33158	100.00000	38.23871			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond				100.00000	61.53078	100.00000	61.38172			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
BD311E	On	07/12/2023			100.00000	8.98151	100.00000	8.95975			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	22.56464	100.00000	22.50998			0.00	0	0.00
BD32AU	On	08/05/2014			100.00000	21.07178	100.00000	21.00599			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	53.14382	100.00000	53.02684			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	10.40129	100.00000	10.37609			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	10.45267	100.00000	10.42735			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	10.60682	100.00000	10.58112			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.12063	100.00000	11.09369			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	11.63443	100.00000	11.60625			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	13.07310	100.00000	13.04144			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	3.74746	100.00000	3.73839			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	8.68755	100.00000	8.66651			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	9.04407	100.00000	9.02217			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	9.19687	100.00000	9.17459			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	9.24780	100.00000	9.22540			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	9.85898	100.00000	9.83510			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	10.67388	100.00000	10.64803			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.34659	100.00000	2.34090			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
BG32YUOn	30/10/2016	Spot Bond			100.00000	2.34659	100.00000	2.34090			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	9.40158	100.00000	9.37881			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	10.03162	100.00000	10.00731			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	10.20345	100.00000	10.17873			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	106.66272	8.00000	106.63909			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	10.71894	100.00000	10.69297			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	11.63536	100.00000	11.60717			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond			100.00000	1.67501	100.00000	1.67096			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond			100.00000	1.67501	100.00000	1.67096			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond			100.00000	28.55256	100.00000	28.48970			0.00	0	5,100,000.00
BIDC14 On	26/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
BIDC21 On	17/10/2012	Spot Bond			1,000.00000	37.05584	1,000.00000	36.68342			0.00	0	0.00
BIDC23 On	26/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
BIDC24 On	27/11/2012	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
BIDC25 On	25/01/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
BIDC26 On	02/08/2013	Spot Bond			100.00000	51.34715	100.00000	51.24973			0.00	0	0.00
BLG1A4 On	21/11/2015	Spot Bond			100.00000	13.93724	100.00000	13.90348			0.00	0	0.00
BLG1A5 On	21/11/2032	Spot Bond			100.00000	7.81095	100.00000	7.79202			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
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.86065	100.00000	8.83918			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	13.96058	100.00000	13.92676			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	14.34571	100.00000	14.31095			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	15.04593	100.00000	15.00948			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	17.96353	100.00000	17.92002			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	16.76420	100.00000	16.72359			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	63.50433	100.00000	63.35049			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	61.37627	100.00000	61.22757			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	78.75181	100.00000	78.58739			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	44.02298	100.00000	43.88554			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.72738	100.00000	7.70866			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	84.20027	100.00000	84.01062			0.00	0	100,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	30.89181	100.00000	30.82381			0.00	0	4,600,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	20.63234	100.00000	20.58692			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	12.74201	100.00000	12.71114			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	27.37688	100.00000	27.31055			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	17.54270	100.00000	17.50408			0.00	0	0.00
CBL12	On	06/09/2018	Spot Bond			8.00000	120.69773	8.00000	120.67201			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
CBL13	On	01/02/2019	Spot Bond			100.00000	12.08687	100.00000	12.05758			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.10154	8.00000	118.07636			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	17.04379	100.00000	16.99058			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.42569	100.00000	13.39614			0.00	0	6,400,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	14.18078	100.00000	14.14939			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.42027	100.00000	13.39057			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	15.67242	100.00000	15.63793			0.00	0	24,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	15.22870	100.00000	15.19182			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.05425	12.05000	101.03263			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	71.02040	100.00000	70.84835			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	33.26143	100.00000	33.18086			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.76841	100.00000	23.71083			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	81.75479	100.00000	81.57590			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	19.43689	100.00000	19.37620			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	92.73737	100.00000	92.50783			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	65.09514	100.00000	64.93744			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	35.30057	100.00000	35.21505			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	63.02183	100.00000	62.86916			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
CLN110 On	31/03/2013	Spot Bond			100.00000	65.05440	100.00000	64.91043			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	65.05440	100.00000	64.91043			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	65.05440	100.00000	64.91043			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	65.05440	100.00000	64.91043			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	63.02183	100.00000	62.86916			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	63.02183	100.00000	62.86916			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	46.44553	100.00000	46.33301			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	63.04985	100.00000	62.89711			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	62.76967	100.00000	62.61761			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	62.54553	100.00000	62.39401			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	67.48051	100.00000	67.31704			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	22.03152	100.00000	21.97816			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	61.39263	100.00000	61.24390			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.86774	100.00000	21.81477			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	43.10756	100.00000	43.00313			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	42.83735	100.00000	42.73358			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.73345	100.00000	22.67838			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	46.60087	100.00000	46.48799			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
CLN136 On	22/08/2013	Spot Bond			100.00000	46.32755	100.00000	46.21532			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	47.17487	100.00000	47.06059			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	63.10588	100.00000	62.95300			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	62.90976	100.00000	62.75735			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	43.37775	100.00000	43.27267			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	54.99245	100.00000	54.87139			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	104.38353	13.64000	104.34591			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	51.05431	100.00000	50.94193			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	48.70012	100.00000	48.58215			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	99.43687	100.00000	99.17381			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	32.79244	100.00000	32.71300			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	44.65156	100.00000	44.54338			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	44.65156	100.00000	44.54338			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	58.75432	100.00000	58.61198			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	20.58182	100.00000	20.53196			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	102.06573	100.00000	101.78839			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	14.89067	100.00000	14.85460			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	14.68450	100.00000	14.64892			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
CLN164	On	30/04/2014			100.00000	31.92705	100.00000	31.84972			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	31.92705	100.00000	31.84972			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	31.92705	100.00000	31.84972			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	31.92705	100.00000	31.84972			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	31.92705	100.00000	31.84972			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	31.92705	100.00000	31.84972			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	14.77673	100.00000	14.74093			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	31.92705	100.00000	31.84972			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	99.14403	100.00000	98.88175			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	61.14793	100.00000	60.99980			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	61.51984	100.00000	61.37081			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	61.27920	100.00000	61.13075			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	61.27920	100.00000	61.13075			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	30.07309	100.00000	30.00023			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	12.07211	100.00000	12.04287			0.00	0	0.00
CLN180	On	26/05/2013			100.00000	66.66729	100.00000	66.66728			0.00	0	0.00
CLN181	On	26/05/2013			100.00000	66.66729	100.00000	66.66728			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	14.84905	100.00000	14.81307			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
CLN184 On	01/07/2021	Spot Bond			100.00000	11.25587	100.00000	11.23109			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.84905	100.00000	14.81307			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.55399	100.00000	11.52599			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	37.50504	100.00000	37.41418			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	39.14463	100.00000	39.04980			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18479			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	99.94730	2.76000	99.93978			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.03030	100.00000	12.00116			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	107.07606	2.76000	107.06524			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.78430	8.25000	103.76162			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	39.15839	100.00000	39.06353			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.84905	100.00000	14.81307			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.84905	100.00000	14.81307			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.89656	100.00000	4.88566			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.56963	2.40000	111.55949			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	15.08929	100.00000	15.05274			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	62.54376	100.00000	62.39225			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
CLN209 On	20/03/2013	Spot Bond			100.00000	62.88174	100.00000	62.72941			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	63.68305	100.00000	63.52877			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	45.74008	100.00000	45.62927			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	20.99630	100.00000	20.94544			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	21.08112	100.00000	21.03005			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.79677	8.52000	102.77334			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	21.29292	100.00000	21.24134			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	21.19845	100.00000	21.14710			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.63139	100.00000	9.60806			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.63139	100.00000	9.60806			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.76620	8.64500	102.74244			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.76620	8.64500	102.74244			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	38.69912	100.00000	38.60538			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	40.53618	100.00000	40.43798			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	12.85314	100.00000	12.82469			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	11.56493	100.00000	11.53691			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	12.53020	100.00000	12.49984			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	63.27761	100.00000	63.12432			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
CLN229 On	14/06/2013	Spot Bond			100.00000	63.30036	100.00000	63.14701			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	20.81304	100.00000	20.76262			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	20.81304	100.00000	20.76262			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	37.18165	100.00000	37.10804			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	83.74372	100.00000	83.55638			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	59.11992	100.00000	58.97670			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	59.11992	100.00000	58.97670			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.15430	100.00000	14.12628			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.23662	100.00000	9.21424			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	81.46710	100.00000	81.29000			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	9.71141	100.00000	9.69218			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	16.72942	100.00000	16.68889			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	9.03834	100.00000	9.01645			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	99.79937	9.35000	99.77431			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	99.79937	9.35000	99.77431			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	16.68889	100.00000	16.64847			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	16.70636	100.00000	16.66589			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	13.13158	100.00000	13.09977			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
CLN247 On	24/02/2017	Spot Bond			100.00000	13.08343	100.00000	13.05172			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	17.30880	100.00000	17.26687			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	12.86191	100.00000	12.83075			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	16.88469	100.00000	16.84378			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	16.88469	100.00000	16.84378			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	16.88469	100.00000	16.84378			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	16.88469	100.00000	16.84378			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	16.88469	100.00000	16.84378			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	17.07089	100.00000	17.02954			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	9.89020	100.00000	9.86624			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	9.89020	100.00000	9.86624			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	9.89020	100.00000	9.86624			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.89020	100.00000	9.86624			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.89020	100.00000	9.86624			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	9.94597	100.00000	9.92187			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	103.73009	9.65000	103.70353			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	32.57465	100.00000	32.49573			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	22.36921	100.00000	22.31501			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
CLN265	On	02/04/2013			100.00000	61.26511	100.00000	61.07383			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	30.36322	100.00000	30.28967			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	30.36322	100.00000	30.28967			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	9.97633	100.00000	9.94519			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	12.01003	100.00000	11.98094			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	12.36108	100.00000	12.33115			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	13.70761	100.00000	13.67440			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	10.08611	100.00000	10.06168			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	10.02953	100.00000	10.00523			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	10.08611	100.00000	10.06168			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	7.95182	100.00000	7.92699			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	9.08137	100.00000	9.05301			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	9.05301	100.00000	9.02475			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	10.06348	100.00000	10.03910			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	20.51726	100.00000	20.46756			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	9.80819	100.00000	9.77757			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.82858	100.00000	16.77604			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	10.13730	100.00000	10.10565			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
CLN283	On	20/09/2015	Spot Bond			100.00000	14.68069	100.00000	14.62989			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	1.75793	100.00000	1.75004			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	1.74903	100.00000	1.74093			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	1.74903	100.00000	1.74093			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	1.73465	100.00000	1.72621			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	8.76788	100.00000	8.72932			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	17.18598	100.00000	17.14814			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	17.18598	100.00000	17.14814			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	62.55028	100.00000	62.41184			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	64.24548	100.00000	64.08984			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	64.21656	100.00000	64.06099			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	99.87201	100.00000	99.64956			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	94.82751	100.00000	94.61515			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	64.20210	100.00000	64.04657			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	65.69501	100.00000	65.55040			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	56.39888	100.00000	56.26226			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	56.39888	100.00000	56.26226			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
CLN55	On	18/04/2028	Spot Bond			100.00000	7.75448	100.00000	7.73568			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	62.41644	100.00000	62.27829			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	62.43054	100.00000	62.29237			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	64.21656	100.00000	64.06099			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	64.21656	100.00000	64.06099			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.43173	100.00000	15.39436			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	64.76629	100.00000	64.62295			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.59344	100.00000	10.56999			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00188	100.00000	0.00188			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00210	100.00000	0.00209			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	93.11150	100.00000	92.87930			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	93.15408	100.00000	92.92178			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	93.13583	100.00000	92.90357			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	129.47436	100.00000	129.14810			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	93.17537	100.00000	92.94302			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.05219	100.00000	11.03128			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
CLNF02	On	20/10/2015			100.00000	11.05219	100.00000	11.03128			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	10.90504	100.00000	10.87861			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	10.90504	100.00000	10.87861			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	11.67717	100.00000	11.64888			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	11.05984	100.00000	11.03306			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	10.31246	100.00000	10.28748			0.00	0	0.00
CLNF08	On	10/07/2013			100.00000	60.64335	100.00000	60.45402			0.00	0	0.00
CLNF09	On	20/06/2017			100.00000	10.42562	100.00000	10.40037			0.00	0	0.00
CLNF10	On	24/07/2017			100.00000	1.91275	100.00000	1.90425			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	19.92575	100.00000	19.88189			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	63.86923	100.00000	63.72787			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	11.37928	100.00000	11.35409			0.00	0	10,000.00
COJ05	On	05/06/2023			100.00000	14.32969	100.00000	14.29798			0.00	0	339,547,000.00
COJ06	On	09/12/2015			100.00000	18.64215	100.00000	18.60090			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	14.95439	100.00000	14.92148			0.00	0	0.00
COJ10C	On	18/01/2013			100.00000	74.30733	100.00000	74.16471			0.00	0	0.00
COJ12C	On	17/02/2013			5.86800	102.85161	5.86800	102.83554			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	101.53835	7.17500	101.51873			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
CPL003	On	28/02/2017	Spot Bond			100.00000	10.54510	100.00000	10.51955			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	18.24246	100.00000	18.19827			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	96.33193	100.00000	96.08555			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	9.37914	100.00000	9.33789			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	92.05738	100.00000	91.83231			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	92.22624	100.00000	92.00074			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	64.32049	100.00000	64.17774			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	91.26595	100.00000	91.04496			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	92.01266	100.00000	91.78769			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	92.01266	100.00000	91.78769			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	92.00818	100.00000	91.78322			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	91.77558	100.00000	91.55119			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	91.16230	100.00000	90.94104			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.19759	100,000.00000	0.18468			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	22.40203	100.00000	22.30352			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	53.97028	100.00000	53.85018			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	21.01375	100.00000	20.96724			0.00	0	19,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	9.85021	100.00000	9.82853			134,010,000,000.00	1,340,100	82,477,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	14.65448	100.00000	14.62187			0.00	0	210,476,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	87.72835	100.00000	87.52144			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	14.08980	100.00000	14.05879			8,000,000,000.00	80,000	18,570,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	16.58974	100.00000	16.54955			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	14.93545	100.00000	14.90200			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.84185	2.55000	102.83207			0.00	0	318,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.15351	100.00000	11.12896			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	15.27018	100.00000	15.23657			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.22003	8.00000	118.19484			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	13.29845	100.00000	13.26623			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	95.66158	100.00000	95.41878			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	95.64997	100.00000	95.40720			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			31,600,000,000,000.00	316,000,000	250,000,000.00
EQS01	On	18/11/2014	Spot Bond			100.00000	26.66935	100.00000	26.60995			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	22.75878	100.00000	22.70869			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	17.73430	100.00000	17.69135			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
EQS05	On	25/04/2017	Spot Bond			100.00000	11.14160	100.00000	11.10682			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	99.72899	100.00000	99.45946			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	23.46129	100.00000	23.40446			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	99.72900	100.00000	99.45946			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	22.92165	100.00000	22.86612			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	99.72900	100.00000	99.45946			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	23.58582	100.00000	23.52868			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	44.77742	100.00000	44.66895			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	22.46504	100.00000	22.41061			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.45138	100.00000	13.41879			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	44.79509	100.00000	44.68658			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	19.12457	100.00000	19.08247			0.00	0	49,300,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.95824	9.25000	102.93281		12,025,000,000,000.00	300,000,000	720,838,000.00	
ES23	On	25/01/2023	Spot Bond			10.00000	100.58507	10.00000	100.55840		8,920,000,000,000.00	892,000,000	276,107,000.00	
ES26	On	02/04/2026	Spot Bond			7.85000	102.90247	7.85000	102.88082		1,193,200,000,000.00	152,000,000	59,428,000.00	
ES33	On	15/09/2033	Spot Bond			7.50000	103.12913	7.50000	103.10850		10,834,125,000,000.00	444,550,000	697,288,000.00	
FIFC01	On	17/09/2012	Spot Bond			100.00000	94.66786	100.00000	94.43000			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.58449	100.00000	10.55885			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
FR003U	On	02/08/2023			100.00000	10.30001	100.00000	10.27505			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	54.90762	100.00000	54.77460			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	55.02991	100.00000	54.89660			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	100.02253	8.37500	100.00000			0.00	0	0.00
FR2D3D	On	15/08/2013			100.00000	55.64140	100.00000	55.50660			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	29.46181	100.00000	29.39696			0.00	0	17,400,000.00
FRB05	On	21/12/2018			100.00000	10.15513	100.00000	10.13265			0.00	0	3,400,000.00
FRB06	On	05/11/2012			100.00000	83.00988	100.00000	82.82418			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	96.07378	100.00000	95.82744			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	11.29019	100.00000	11.26284			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	9.00031	100.00000	8.97851			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	9.66995	100.00000	9.64652			0.00	0	0.00
FRBC21	On	21/12/2018			100.00000	14.09713	100.00000	14.06593			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.00000	10.24669	100.00000	10.22187			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	38.88821	100.00000	38.80160			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	65.05440	100.00000	64.91043			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	53.34830	100.00000	53.23087			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	3.19870	100.00000	3.19158			0.00	0	300,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.43256	100.00000	6.41834			0.00	0	800,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.53021	100.00000	3.52240			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.02881	100.00000	4.01989			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	26.06277	100.00000	26.00539			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	26.06277	100.00000	26.00539			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	26.06277	100.00000	26.00539			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.31958	100.00000	0.31897			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02126	100.00000	0.02122			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01960	100.00000	0.01956			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	33.08136	100.00000	33.00814			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	57.11699	100.00000	56.97863			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	15.44490	100.00000	15.40749			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	33.76976	100.00000	33.70289			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	30.08333	100.00000	30.02377			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	15.05824	100.00000	15.02176			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	15.05824	100.00000	15.02176			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	11.81832	100.00000	11.78969			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	14.82866	100.00000	14.79273			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
FRC109	On	20/06/2017			100.00000	11.95345	100.00000	11.92448			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	66.64298	100.00000	66.48153			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	15.33124	100.00000	15.29410			0.00	0	0.00
FRC111	On	20/08/2012			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	10.48221	100.00000	10.45682			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	11.41022	100.00000	11.38258			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	33.15542	100.00000	33.07511			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	8.25251	100.00000	8.22451			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	8.67011	100.00000	8.63723			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	15.16303	100.00000	15.12630			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	11.38193	100.00000	11.35435			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	13.53219	100.00000	13.49941			0.00	0	0.00
FRC120	On	20/06/2017			100.00000	14.49414	100.00000	14.45903			0.00	0	0.00
FRC121	On	20/06/2017			100.00000	10.89529	100.00000	10.86889			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	12.23072	100.00000	12.20108			0.00	0	0.00
FRC123	On	20/06/2017			100.00000	15.84089	100.00000	15.80252			0.00	0	0.00
FRC124	On	20/06/2017			100.00000	10.37366	100.00000	10.33941			0.00	0	0.00
FRC125	On	20/09/2017			100.00000	6.76034	100.00000	6.73128			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
FRC126 On	20/09/2017	Spot Bond			100.00000	12.70216	100.00000	12.65479			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	14.91428	100.00000	14.85865			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.61348	100.00000	11.57017			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.30838	100.00000	12.26248			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.23095	100.00000	14.17788			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.29283	100.00000	13.24326			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	14.79845	100.00000	14.74327			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.63234	100.00000	15.57404			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.06787	100.00000	14.01178			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	13.56052	100.00000	13.50410			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.27147	100.00000	12.22042			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	12.06615	100.00000	12.01594			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	14.84956	100.00000	14.78778			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	14.67845	100.00000	14.61738			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	14.21075	100.00000	14.15162			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	14.77406	100.00000	14.70981			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	1.12669	100.00000	1.12121			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	1.11279	100.00000	1.10698			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
FRC144	On	20/09/2017	Spot Bond			100.00000	1.11279	100.00000	1.10698			0.00	0	0.00
FRC145	On	20/09/2017	Spot Bond			100.00000	1.09260	100.00000	1.08633			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	33.62499	100.00000	33.55057			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	28.76910	100.00000	28.69941			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	18.73289	100.00000	18.68751			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	15.42781	100.00000	15.39044			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	40.11325	100.00000	40.01609			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	101.06255	6.90500	101.04371			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	10.35166	100.00000	10.32657			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	59.53807	100.00000	59.39384			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	30.56918	100.00000	30.49512			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.01744	100.00000	8.99560			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.25207	5.87500	100.23630			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	12.19348	100.00000	12.16394			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	12.29449	100.00000	12.26471			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.70612	100.00000	4.69576			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	23.39661	100.00000	23.35235			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
FRC71	On	31/01/2022	Spot Bond			100.00000	4.31265	100.00000	4.30317			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.03418	100.00000	6.02089			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	93.13887	100.00000	92.90661			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.88724	100.00000	11.86474			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	93.22591	100.00000	92.99514			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.07015	100.00000	10.04576			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	18.06741	100.00000	18.02364			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	18.28047	100.00000	18.23619			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	16.47505	100.00000	16.43514			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.62303	4.73000	105.60678			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	93.66650	100.00000	93.43465			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	16.69932	100.00000	16.65887			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.89149	100.00000	10.86510			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.12614	100.00000	12.09676			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	26.59591	100.00000	26.53148			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.78730	100.00000	13.75390			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	13.36078	100.00000	13.32842			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	92.78759	100.00000	92.55792			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
FRC89	On	20/12/2012	Spot Bond			100.00000	92.77618	100.00000	92.54654			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	61.85842	100.00000	61.73595			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	61.86273	100.00000	61.74025			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	61.87994	100.00000	61.75744			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	62.40544	100.00000	62.25426			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.82717	100.00000	9.80771			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.05496	100.00000	14.02713			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.81710	100.00000	9.79767			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.44692	100.00000	18.41040			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.56162	100.00000	14.53278			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	15.54156	100.00000	15.50392			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	55.80824	100.00000	55.67305			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	58.05738	100.00000	57.91673			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	55.87388	100.00000	55.73852			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	58.12806	100.00000	57.98724			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	56.03543	100.00000	55.89968			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	56.08592	100.00000	55.95004			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	56.61601	100.00000	56.47886			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
FRE2F	On	02/08/2013	Spot Bond			100.00000	57.26728	100.00000	57.12854			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	57.67621	100.00000	57.53649			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.49419	100.00000	21.44631			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	44.91830	100.00000	44.80948			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	28.52930	100.00000	28.46019			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.97497	100.00000	17.91885			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.72504	100.00000	12.69422			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	10.85520	100.00000	10.82131			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	9.40227	100.00000	9.37949			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.31416	100.00000	0.31318			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.43256	100.00000	6.41834			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.43256	100.00000	6.41834			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.43256	100.00000	6.41834			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.89413	100.00000	2.88776			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.17378	100.00000	7.15640			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.12170	100.00000	3.11475			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.67036	100.00000	11.64209			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.44614	100.00000	10.42083			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
FRS60	On	24/10/2012	Spot Bond			100.00000	85.23570	100.00000	85.03976			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	56.89369	100.00000	56.75586			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.07833	100.00000	7.06118			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	42.97961	100.00000	42.87550			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.35708	2.00000	103.34878			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	60.44514	100.00000	60.29870			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	61.87482	100.00000	61.72492			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	66.09643	100.00000	65.89008			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.77310	100.00000	0.77069			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.27172	100.00000	13.23029			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	63.87117	100.00000	63.67177			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	63.07725	100.00000	62.88032			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	6.81477	100.00000	6.79349			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	8.69711	100.00000	8.66996			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	16.09086	100.00000	16.04062			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	30.14104	100.00000	30.04485			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	14.89871	100.00000	14.85219			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	22.27829	100.00000	22.17924			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
FRS78	On	08/08/2013	Spot Bond			100.00000	48.78721	100.00000	48.56791			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	29.75622	100.00000	29.69072			0.00	0	0.00
FRX15	On	14/03/2015	Spot Bond			100.00000	23.58506	100.00000	23.53314			0.00	0	2,200,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	99.89448	9.00000	99.86767			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.51796	8.00000	105.49273			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	14.72791	100.00000	14.69532			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.50522	9.00000	101.48891			0.00	0	6,200,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	12.47446	100.00000	12.44686			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	14.09218	100.00000	14.06081			0.00	0	7,200,000.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.52952	100.00000	10.50622			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	14.33307	100.00000	14.29834			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	18.54011	100.00000	18.48223			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.26784	9.48500	103.24169			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	72.53385	100.00000	72.37244			0.00	0	0.00
GOVEX10	On	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	72.77660	100.00000	72.63980			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	72.97484	100.00000	72.83639			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	99.63919	100.00000	99.37560		400,000,000,000.00	4,000,000	2,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT18	On	30/10/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	97.70855	100.00000	97.45277			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	97.72452	100.00000	97.46869			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	97.82671	100.00000	97.57062			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	100.99486	100.00000	100.72264			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
GRB88	On	25/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			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
GRDB1	On	10/01/2018	Spot Bond			100.00000	7.88567	100.00000	7.86657			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	9.83652	100.00000	9.81268			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	100.90784	100.00000	100.63585			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	101.05703	100.00000	100.78463			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	101.11919	100.00000	100.84663			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	101.34297	100.00000	101.06981			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	23.16964	100.00000	23.11351			0.00	0	200,000.00
GRT02	On	13/05/2016	Spot Bond			100.00000	9.78446	100.00000	10.24454			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	13.11584	100.00000	13.08406			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.67786	100.00000	10.65199			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	20.02496	100.00000	19.97645		200,000,000,000.00	0.00	2,000,000	6,000,000.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	11.04094	100.00000	11.01420			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	9.97607	100.00000	9.93220			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	87.75564	100.00000	87.55108			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	57.97349	100.00000	57.83305			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	57.97349	100.00000	57.83305			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
HMS1B5On	19/07/2013	Spot Bond			100.00000	52.62319	100.00000	52.52362			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	58.15658	100.00000	58.04624			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	58.46705	100.00000	58.32542			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	16.26206	100.00000	16.22266			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	17.74424	100.00000	17.70125			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	58.09884	100.00000	57.95810			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	58.59763	100.00000	58.45568			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	16.60448	100.00000	16.56424			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	18.08666	100.00000	18.04284			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	58.26075	100.00000	58.11962			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	58.83266	100.00000	58.69014			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	17.04473	100.00000	17.00343			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	18.52691	100.00000	18.48202			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	58.83528	100.00000	58.69275			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	59.14604	100.00000	59.00275			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	17.58281	100.00000	17.54022			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			100.00000	59.54037	100.00000	59.39613			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			100.00000	60.58495	100.00000	60.43819			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
HWAY20On	31/07/2020	Spot Bond			100.00000	10.24223	100.00000	10.21968			0.00	0	31,200,000.00
HWAY23On	07/12/2023	Spot Bond			100.00000	6.43256	100.00000	6.41834			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	6.42710	100.00000	6.41288			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	9.58195	100.00000	9.56087			0.00	0	30,100,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	9.58195	100.00000	9.56086			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond			2.00000	100.49458	2.00000	100.48652			12,000,000,000.00	6,000,000	216,600,000.00
I2038	On 31/01/2038	Spot Bond			2.25000	100.50540	2.25000	100.49666			5,850,000,000.00	2,600,000	255,000,000.00
I2050	On 31/12/2050	Spot Bond			2.50000	100.57498	2.50000	100.56512			4,000,000,000.00	1,600,000	500,000,000.00
IBC01	On 16/03/2015	Spot Bond			100.00000	16.71457	100.00000	16.68286			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	94.38575	100.00000	94.14859			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	95.78236	100.00000	95.53801			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond			100.00000	25.75208	100.00000	25.69539			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond			100.00000	64.02524	100.00000	63.87014			0.00	0	700,000.00
IBL13	On 12/03/2015	Spot Bond			100.00000	18.18491	100.00000	18.14086			400,000,000,000.00	4,000,000	1,000,000.00
IBL14	On 28/06/2015	Spot Bond			100.00000	17.24564	100.00000	17.20387			0.00	0	2,000,000.00
IBL15	On 28/06/2013	Spot Bond			100.00000	61.54420	100.00000	61.39512			600,000,000,000.00	6,000,000	3,000,000.00
IBL18	On 10/12/2013	Spot Bond			100.00000	43.80996	100.00000	43.70384			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond			100.00000	30.66200	100.00000	30.58772			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
IBL20	On	15/03/2014	Spot Bond			100.00000	37.59284	100.00000	37.51010			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	18.30983	100.00000	18.26952			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.00044	100.00000	14.96742			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	34.39666	100.00000	34.32053			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	27.53428	100.00000	27.46759			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	22.24497	100.00000	22.19108			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.85200	1.75000	105.84415			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	99.95548	8.27000	99.93324			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	19.27983	100.00000	19.23313			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	8.85588	100.00000	8.83442			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.21693	100.00000	5.20545			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.89413	100.00000	2.88776			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	18.28443	100.00000	18.22734			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	11.02821	100.00000	10.99379			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.23894	8.76500	103.21475			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.95336	100.00000	16.90043			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.19931	100.00000	9.17059			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	61.49818	100.00000	61.36281			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
IDCP01	On	19/04/2015	Spot Bond			100.00000	17.36479	100.00000	17.32636			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	17.36479	100.00000	17.32636			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.21495	5.00000	100.20150			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	16.17641	100.00000	16.11977			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	15.88360	100.00000	15.82797			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	21.60591	100.00000	21.55809			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	22.67074	100.00000	22.61583			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	22.67074	100.00000	22.61583			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	8.87779	100.00000	8.85007			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.49700	100.00000	8.47642			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	46.38242	100.00000	46.13563			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	46.07550	100.00000	45.86839			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	23.72526	100.00000	23.67303			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	60.55683	100.00000	60.42354			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.59512	100.00000	14.55975			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	90.69677	100.00000	90.47822			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	89.18875	100.00000	88.97740			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	87.73005	100.00000	87.52555			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
IND147	On	22/11/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	3,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			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
IND245	On	06/11/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	50.82046	100.00000	50.59697			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	69.17293	100.00000	68.91386			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	68.33520	100.00000	68.16965			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	15.54002	100.00000	15.50238			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.99477	100.00000	16.95360			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.84317	100.00000	15.80479			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	82.95134	100.00000	82.77371			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	95.78144	100.00000	95.53647			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.77220	100.00000	9.74853			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	72.93555	100.00000	72.79717			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
ING135	On	10/12/2014	Spot Bond			100.00000	26.07753	100.00000	26.01436			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.69615	100.00000	10.67024		600,000,000,000.00	6,000,000	2,000,000.00	
ING141	On	07/09/2012	Spot Bond			100.00000	96.20469	100.00000	95.95675			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	95.18627	100.00000	94.94345			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	93.71704	100.00000	93.48157			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	91.48754	100.00000	91.18460			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.51083	6.50000	100.49905			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	60.95893	100.00000	60.76860			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	94.21376	100.00000	93.97822			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	68.61333	100.00000	99.72678			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	58.85766	100.00000	58.67390			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	92.61745	100.00000	92.30769			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	92.88052	100.00000	92.57500			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	92.60375	100.00000	92.30013			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.23026	100.00000	10.19529			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	72.61905	100.00000	72.18935			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	84.01311	100.00000	83.82303			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	56.28255	100.00000	56.14620			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
ING33	On	31/10/2013	Spot Bond			100.00000	38.27566	100.00000	38.18293			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	38.27566	100.00000	38.18293			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	40.63611	100.00000	40.53767			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	36.73236	100.00000	36.64338			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	24.24111	100.00000	24.18239			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	19.78670	100.00000	19.73877			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	45.59582	100.00000	45.48537			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.92752	100.00000	17.87155			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.92826	100.00000	12.88789			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.87073	100.00000	10.83679			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.98490	8.80000	102.96067			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	36.76761	100.00000	36.68668			0.00	0	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	14.26395	100.00000	14.22940			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.76688	100.00000	14.73437			0.00	0	15,600,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	25.69698	100.00000	25.63473			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	18.54300	100.00000	18.49808			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	20.78276	100.00000	20.73677			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.44490	100.00000	10.41959			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
IV016	On	06/12/2021	Spot Bond			100.00000	9.94745	100.00000	9.92335			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.11882	2.75000	100.11139			0.00	0	700,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.69072	2.60000	103.68060			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.79474	100.00000	10.76104			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	9.50752	100.00000	9.46571			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	0.03284	100.00000	0.03270			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	68.44855	100.00000	68.29706			0.00	0	7,900,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	61.21356	100.00000	61.06527			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	18.26907	100.00000	18.22886			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	9.73371	100.00000	9.71013			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.44280	2.60000	102.42954			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			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
IVA229	On	19/07/2013	Spot Bond			100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			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
IVA250	On	13/12/2012	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	60.71343	100.00000	60.56636			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.29522	100.00000	7.77438			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	27.37666	100.00000	27.31034			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	9.58811	100.00000	9.54595			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	78.64277	100.00000	78.30669			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	47.48189	100.00000	47.27309			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	69.14498	100.00000	68.88889			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	58.65423	100.00000	58.51214			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	58.30925	100.00000	58.16800			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	72.45318	100.00000	72.31775			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	74.63473	100.00000	74.47134			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	70.85648	100.00000	70.72403			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	65.52003	100.00000	65.37502			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	17.12779	100.00000	17.09009			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	39.29771	100.00000	39.20251			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.91572	100.00000	16.87474			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	13.03371	100.00000	7.83700			0.00	0	1,000,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	97.26970	100.00000	97.02220			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	50.59697	100.00000	50.37447			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	59.14253	100.00000	58.99926			0.00	0	400,000.00
MBF019	On	15/04/2014	Spot Bond			100.00000	28.92009	100.00000	28.85003			0.00	0	0.00
MBF021	On	18/08/2012	Spot Bond			100.00000	101.49222	100.00000	101.21642			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	64.71516	100.00000	66.11626			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.00000	30.32498	100.00000	31.85320			0.00	0	0.00
MBF026	On	05/10/2012	Spot Bond			100.00000	89.28098	100.00000	89.06636			0.00	0	0.00
MBF027	On	07/10/2014	Spot Bond			100.00000	21.17616	100.00000	21.12486			0.00	0	0.00
MBF028	On	16/04/2015	Spot Bond			100.00000	17.40711	100.00000	17.35276			0.00	0	133,350,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP011 On	30/01/2013	Spot Bond			100.00000	84.60158	100.00000	84.41104			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	84.70973	100.00000	84.51851			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	39.19922	100.00000	39.10426			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	87.84053	100.00000	87.63336			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	98.13333	100.00000	97.87234			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	39.22401	100.00000	39.12899			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	66.24213	100.00000	66.08166			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	31.17456	100.00000	31.09904			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	28.64149	100.00000	28.57210			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	15.82847	100.00000	15.79013			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	19.60360	100.00000	19.55610			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.02055	100.00000	4.01081			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.81579	100.00000	9.79201			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.26043	8.00000	108.23723			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	94.44985	100.00000	94.21193			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	23.40604	100.00000	23.34935			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.66795	100.00000	25.61113			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.72624	100.00000	25.66930			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
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.84324	100.00000	12.81482			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.52492	100.00000	8.50616			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.38753	100.00000	8.36906			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.10351	8.59000	103.07982			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.04728	9.34000	101.02222			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.12102	10.01000	101.09418			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	24.32248	100.00000	24.26865			0.00	0	88,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	13.43116	100.00000	13.39863			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.22394	100.00000	8.20402			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	11.92918	100.00000	11.90029			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	19.45342	100.00000	19.41060			0.00	0	29,100,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	18.21862	100.00000	18.16174			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	101.82522	8.78500	101.80132			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	65.80142	100.00000	65.64201			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	103.66359	8.00000	103.64137			0.00	0	10,400,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	30.10325	100.00000	30.03699			0.00	0	5,200,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	18.66473	100.00000	18.62365		100,000,000,000.00	1,000,000	0	10,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	12.59786	100.00000	12.57013			0.00	0	4,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05	On	28/10/2013	Spot Bond			100.00000	44.81087	100.00000	44.71170			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	5.81655	100.00000	5.80245			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.09952	100.00000	0.09928			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.09260	100.00000	6.07785			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.16789	100.00000	6.15295			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.24318	100.00000	6.22806			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.30342	100.00000	6.28815			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.40380	100.00000	6.38830			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.45399	100.00000	6.43836			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.51423	100.00000	6.49845			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.66482	100.00000	6.64867			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.76519	100.00000	6.74881			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.87563	100.00000	6.85896			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.97601	100.00000	6.95911			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.02620	100.00000	7.00918			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.62853	100.00000	7.61005			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
N4C508	On	14/08/2020			100.00000	8.33123	100.00000	8.31105			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.09952	100.00000	0.09928			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.09952	100.00000	0.09928			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	27.45011	100.00000	27.38362			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	19.55544	100.00000	19.50806			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	16.46820	100.00000	16.42830			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	8.47375	100.00000	10.15330			0.00	0	2,000,000.00
NBK1B	On	09/09/2012			100.00000	96.05099	100.00000	95.80470			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	22.16325	100.00000	22.11447			0.00	0	24,500,000.00
NBK2B	On	15/09/2015			100.00000	14.95153	100.00000	14.91532			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	16.49281	100.00000	16.45650			0.00	0	7,000,000.00
NBK4	On	28/10/2024			100.00000	0.02126	100.00000	0.02122			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	58.48273	100.00000	58.34105			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	22.92188	100.00000	22.87114			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	16.35989	100.00000	16.32026			0.00	0	500,000.00
NBK7B	On	19/04/2020			100.00000	8.36566	100.00000	8.34540			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	36.45698	100.00000	36.37674			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	29.82917	100.00000	29.75691			0.00	0	20,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On	23/03/2016	Spot Bond			100.00000	17.79102	100.00000	17.75186			0.00	0	11,600,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.55015	100.00000	11.52217			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	73.03260	100.00000	72.86906			0.00	0	1,000,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	85.41579	100.00000	85.22078			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	65.05510	100.00000	64.89750			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	24.43825	100.00000	24.39202			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	40.65970	100.00000	40.58277			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	23.30816	100.00000	23.26406			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	22.10438	100.00000	22.06256			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	18.97406	100.00000	18.92810			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	64.05952	100.00000	63.90433			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	62.08224	100.00000	61.93184			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	61.89318	100.00000	61.74325			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	61.89318	100.00000	61.74325			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.00000	61.89318	100.00000	61.74325			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.00000	17.72565	100.00000	17.68272			0.00	0	0.00
NCLN55	On	07/04/2015	Spot Bond			100.00000	17.14522	100.00000	17.10369			0.00	0	0.00
NCLN56	On	15/04/2015	Spot Bond			100.00000	16.79599	100.00000	16.75529			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
NCLN58 On	01/06/2015	Spot Bond			100.00000	18.48977	100.00000	18.44497			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.22649	100.00000	10.20714			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	14.55764	100.00000	14.52238			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.07272	100.00000	10.05366			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.50250	100.00000	12.47221			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.15043	100.00000	13.11858			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.43115	100.00000	12.40103			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	12.07194	100.00000	12.04270			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	90.44639	100.00000	90.30144			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.28927	100.00000	7.27544			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	45.03518	100.00000	44.92607			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	29.35535	100.00000	29.29722			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	29.27644	100.00000	29.21848			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.00000	18.10740	100.00000	18.02690			0.00	0	0.00
NED10 On	15/08/2012	Spot Bond			100.00000	76.50626	100.00000	76.50625			0.00	0	0.00
NED11 On	17/09/2015	Spot Bond			100.00000	22.05263	100.00000	22.00409			0.00	0	1,400,000.00
NED12A On	14/12/2012	Spot Bond			100.00000	94.15400	100.00000	93.91744			0.00	0	0.00
NED12B On	14/12/2012	Spot Bond			100.00000	79.16361	100.00000	79.00072			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
NED6	On	20/09/2013	Spot Bond			100.00000	50.76115	100.00000	50.64941			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	36.53095	100.00000	36.45053		12,000,000,000,000.00	120,000,000	65,800,000.00	
NED9	On	06/07/2017	Spot Bond			100.00000	8.19442	100.00000	8.17458			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	18.80055	100.00000	18.75917			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	13.20103	100.00000	13.16905			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
NET44	On	16/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	9.48354	100.00000	9.46230			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	9.98129	100.00000	9.95931			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	12.96458	100.00000	12.93317			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	101.59409	6.82500	101.57541			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	101.53806	6.58500	101.52004			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	66.76665	100.00000	66.60490			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	17.98398	100.00000	17.92784			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	13.21072	100.00000	13.17871			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	101.61743	6.92500	101.59848			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	66.98308	100.00000	66.82081			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	18.17775	100.00000	18.12099			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
NQ1C10On	22/05/2020	Spot Bond			100.00000	13.45686	100.00000	13.42426			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			7.32500	101.71080	7.32500	101.69074			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	67.27165	100.00000	67.10868			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	18.53468	100.00000	18.47680			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	100.05000	100.00000	99.78320			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	67.29871	100.00000	67.13567			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	100.19759	100.00000	99.93040			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	67.53917	100.00000	67.37556			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	100.27140	100.00000	100.00400			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	67.83977	100.00000	67.67543			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	68.23054	100.00000	68.06525			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	10.98312	100.00000	10.95651			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	101.91853	8.21500	101.89601			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	52.56897	100.00000	52.45189			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	36.51420	100.00000	36.43383			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	15.06354	100.00000	15.03019			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	65.05440	100.00000	64.91043			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	15.56386	100.00000	15.52960			0.00	0	2,100,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA023	On	31/05/2023			100.00000	7.33054	100.00000	7.31414			0.00	0	82,000,000.00
NRA028	On	30/11/2028			100.00000	14.52894	100.00000	14.49678			0.00	0	6,100,000.00
NTC09	On	18/04/2013			100.00000	58.55145	100.00000	58.40961			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	28.52390	100.00000	28.45479			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	28.37128	100.00000	28.30254			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	9.82843	100.00000	9.80461			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	19.73564	100.00000	19.68783			0.00	0	0.00
NTC14	On	26/07/2013			100.00000	48.75422	100.00000	48.53982			0.00	0	0.00
NTC15	On	26/07/2015			100.00000	9.63046	100.00000	9.58811			0.00	0	0.00
OCT1A1	On	18/10/2015			100.00000	11.96123	100.00000	11.93226			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	12.01193	100.00000	11.98283			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	12.04235	100.00000	12.01318			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	12.77234	100.00000	12.74141			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	13.58346	100.00000	13.55055			0.00	0	0.00
OCT1E1	On	18/10/2015			100.00000	18.65291	100.00000	18.60772			0.00	0	0.00
OML01	On	27/10/2015			100.00000	18.22408	100.00000	18.18375			0.00	0	97,400,000.00
OTCA05	On	30/04/2013			100.00000	56.96742	100.00000	56.82941			0.00	0	0.00
OTCA06	On	30/04/2014			100.00000	28.02466	100.00000	27.95677			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
OTCA07On	30/04/2013	Spot Bond			100.00000	56.89132	100.00000	56.75350			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	27.81928	100.00000	27.75188			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	11.83628	100.00000	11.80761			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	84.75883	100.00000	84.56707			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.18692	100.00000	4.16851			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	85.10024	100.00000	84.90771			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	11.85442	100.00000	11.83199			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.15110	100.00000	18.10712			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	4.22039	100.00000	4.21017			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	62.63547	100.00000	62.43778			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
PNP05 On	21/08/2012	Spot Bond			100.00000	98.64865	100.00000	101.24077			0.00	0	0.00
PR2A1FOn	15/06/2014	Spot Bond			100.00000	30.64364	100.00000	30.56940			0.00	0	0.00
PR2A2BOn	15/12/2012	Spot Bond			100.00000	78.86554	100.00000	78.70360			0.00	0	0.00
PR2A3BOn	15/12/2012	Spot Bond			100.00000	93.88277	100.00000	93.64747			0.00	0	0.00
PR2A4DOn	15/06/2013	Spot Bond			100.00000	62.96551	100.00000	62.81298			0.00	0	0.00
PR2A9DOn	15/06/2013	Spot Bond			100.00000	63.13566	100.00000	62.98271			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
PR2A9E	On	15/09/2013			100.00000	43.38737	100.00000	43.28226			0.00	0	0.00
PR2B1B	On	15/12/2012			100.00000	93.92899	100.00000	93.69359			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	30.79978	100.00000	30.72517			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	79.03640	100.00000	78.87411			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	63.41926	100.00000	63.26563			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	43.46551	100.00000	43.36021			0.00	0	0.00
PR2C1B	On	15/12/2012			100.00000	94.00990	100.00000	93.77429			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	31.14882	100.00000	31.07336			0.00	0	0.00
PR2C4D	On	15/06/2013			100.00000	63.92973	100.00000	63.77486			0.00	0	0.00
PR2D1B	On	15/12/2012			100.00000	94.21794	100.00000	93.98180			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	31.53460	100.00000	31.45821			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	64.38348	100.00000	64.22751			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	37.51469	100.00000	37.42382			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	90.17432	100.00000	89.95545			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	90.19652	100.00000	89.97759			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	90.28532	100.00000	90.06619			0.00	0	0.00
R009P	On	15/09/2014			100.00000	18.48947	100.00000	18.44877			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00199	100.00000	0.00199			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
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			5.66000	127.52400	5.62000	127.63150		253,731,905,110,000.00	828,958,500	25,656,051,100.00	
R158P	On	15/09/2015	Spot Bond			100.00000	8.21754	100.00000	8.19945			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.65224	100.00000	3.64420			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	51.68033	100.00000	51.56657			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.44000	128.29446	7.39500	128.73478		59,057,439,814,080.00	937,827,932	8,333,127,680.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00089	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			218.46353	90.01223	218.45632	89.64932			0.00	0	1,284,750,800.00
R197	On	07/12/2023	Spot Bond			1.49000	270.03644	1.49000	270.01843		19,370,000,000.00	13,000,000	115,287,000.00	
R201	On	21/12/2014	Spot Bond			5.10500	109.29398	5.06500	109.37094		513,662,322,880.00	100,619,456	2,414,486,000.00	
R202	On	07/12/2033	Spot Bond			2.06800	199.37953	2.11500	197.89731		84,374,400,000.00	40,800,000	1,211,518,000.00	
R2023	On	28/02/2023	Spot Bond			8.00000	101.26668	8.00000	101.20996		1,264,000,000,000.00	158,000,000	2,564,000,000.00	
R203	On	15/09/2017	Spot Bond			6.07000	112.85485	6.03000	113.01925		23,138,214,790,000.00	811,897,000	6,276,593,297.00	
R204	On	21/12/2018	Spot Bond			6.35000	109.72090	6.30500	109.94671		9,723,117,396,500.00	531,199,590	5,646,989,334.00	
R2048	On	28/02/2048	Spot Bond			8.75000	103.31627	8.75000	103.24608		3,587,500,000,000.00	410,000,000	613,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	28.41951	100.00000	28.35066			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.20000	103.74014	5.16000	103.78082		14,619,800,000,000.00	811,500,000	1,957,758,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			6.63500	104.17765	6.58500	104.45521			17,157,637,760,510.00	585,928,826	6,838,868,226.00
R208	On	31/03/2021	Spot Bond			6.79000	102.27673	6.73500	102.61303			11,026,068,792,130.00	623,868,747	8,822,971,861.00
R209	On	31/03/2036	Spot Bond			8.03500	83.58477	7.99000	83.97160			83,164,435,520,000.00	350,272,000	8,617,075,000.00
R210	On	31/03/2028	Spot Bond			1.90000	152.29308	1.90000	152.28123			49,400,000,000.00	26,000,000	124,763,000.00
R211	On	31/01/2017	Spot Bond			0.55000	121.18754	0.55000	121.18255			2,740,100,000.00	4,982,000	1,709,211,000.00
R212	On	31/01/2022	Spot Bond			1.46000	124.03273	1.46000	124.02458			237,108,140,560.00	162,402,836	994,258,836.00
R213	On	28/02/2031	Spot Bond			7.87000	94.79891	7.81500	95.28014			31,179,921,212,760.00	961,870,548	2,831,946,548.00
R214	On	28/02/2041	Spot Bond			6.50000	102.98260	6.50000	102.96480			28,534,187,500,000.00	389,875,000	4,942,979,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	62.40196	100.00000	62.26460			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	41.60130	100.00000	41.50973			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	27.73420	100.00000	27.67315			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	18.48947	100.00000	18.44877			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.32631	100.00000	12.29918			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.21754	100.00000	8.19945			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.47836	100.00000	5.46630			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.65224	100.00000	3.64420			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	74.18699	100.00000	74.03651			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
R323C	On	21/06/2013	Spot Bond			100.00000	50.31568	100.00000	50.20432			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	33.54379	100.00000	33.46955			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	22.36252	100.00000	22.31303			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.90835	100.00000	14.87535			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.93890	100.00000	9.91690			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.62593	100.00000	6.61127			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.41729	100.00000	4.40751			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.94486	100.00000	2.93834			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.96324	100.00000	1.95889			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.30883	100.00000	1.30593			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.87255	100.00000	0.87062			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.58170	100.00000	0.58041			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.38780	100.00000	0.38694			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.25853	100.00000	0.25796			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.17236	100.00000	0.17197			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11490	100.00000	0.11465			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07660	100.00000	0.07643			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05107	100.00000	0.05096			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
R341C	On	21/06/2022	Spot Bond			100.00000	0.03405	100.00000	0.03397			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02270	100.00000	0.02265			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01513	100.00000	0.01510			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01009	100.00000	0.01007			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00673	100.00000	0.00671			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00448	100.00000	0.00447			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00299	100.00000	0.00298			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00199	100.00000	0.00199			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00133	100.00000	0.00133			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00089	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
RCSB01	On	16/03/2014	Spot Bond			100.00000	33.79937	100.00000	33.71748			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	59.34294	100.00000	59.19918			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	13.47328	100.00000	13.44064			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	19.62445	100.00000	19.56318			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.91916	100.00000	1.91072			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	96.82586	100.00000	96.57566			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
RCSC08On	08/03/2013	Spot Bond			100.00000	95.54388	100.00000	95.30077			0.00	0	0.00
RCSC09On	06/06/2013	Spot Bond			100.00000	64.15893	100.00000	63.95862			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.00000	64.06537	100.00000	63.86091			0.00	0	0.00
RDFB01On	30/03/2015	Spot Bond			100.00000	16.79850	100.00000	16.75781			0.00	0	0.00
RDFC04On	06/09/2012	Spot Bond			100.00000	97.32546	100.00000	97.07397			0.00	0	0.00
RES010 On	21/09/2012	Spot Bond			100.00000	93.68030	100.00000	93.44726			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			100.00000	86.85525	100.00000	86.65232			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			100.00000	21.01806	100.00000	20.96715			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	102.86171	5.87500	102.88753			0.00	0	0.00
RES09 On	14/08/2012	Spot Bond			100.00000	68.62001	100.00000	68.62001			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.00000	82.35002	100.00000	100.00000		27,500,000,000,000.00	275,000,000	275,000,000.00	
RESB01 On	03/06/2014	Spot Bond			100.00000	31.76142	100.00000	31.68447			0.00	0	0.00
RMBI06 On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001 On	28/02/2013	Spot Bond			100.00000	67.40429	100.00000	67.24099			0.00	0	0.00
RP002 On	28/02/2013	Spot Bond			100.00000	67.78662	100.00000	67.62240			0.00	0	0.00
RP004 On	25/11/2014	Spot Bond			100.00000	25.22929	100.00000	25.16817			0.00	0	0.00
RP005 On	31/03/2017	Spot Bond			100.00000	12.46663	100.00000	14.66194			0.00	0	0.00
RP006 On	30/04/2019	Spot Bond			100.00000	11.99602	100.00000	11.96696			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
RP007	On	30/04/2016	Spot Bond			100.00000	13.76282	100.00000	13.72948			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	13.76282	100.00000	13.72948			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	50.95098	100.00000	50.72693			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	33.16025	100.00000	33.07992			0.00	0	0.00
RPG01UOn		25/02/2014	Spot Bond			100.00000	25.02619	100.00000	24.97664			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	23.41757	100.00000	23.36083			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.35268	5.25000	100.33855			0.00	0	0.00
RPP01UOn		31/08/2018	Spot Bond			100.00000	0.45554	100.00000	0.45445			0.00	0	0.00
RPP02UOn		12/09/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
RPP03UOn		10/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
RPP04UOn		07/10/2016	Spot Bond			100.00000	2.48122	100.00000	2.47521			0.00	0	0.00
RPP05UOn		21/01/2013	Spot Bond			100.00000	87.61905	100.00000	87.45247			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.99941	100.00000	12.97064			0.00	0	6,100,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.70196	100.00000	7.68735			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.74124	100.00000	100.47043			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	15.81166	100.00000	15.77686		8,000,000,000,000.00	80,000,000	63,600,000.00	
SBK13	On	24/11/2016	Spot Bond			100.00000	12.07801	100.00000	12.04874			0.00	0	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
SBK14	On	01/12/2017	Spot Bond			8.00000	109.03278	8.00000	109.00941			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.52464	100.00000	7.50641			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.95101	100.00000	8.92932			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	0.00386	100.00000	0.00385			0.00	0	100,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	21.13518	100.00000	21.08866			0.00	0	18,100,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	65.06745	100.00000	64.92343			0.00	0	0.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.09191	100.00000	12.06515			0.00	0	11,900,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	122.65223	5.75000	122.63003			0.00	0	600,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	44.75283	100.00000	44.65432			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	62.61063	100.00000	62.47205			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	26.06277	100.00000	26.00539			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	26.06277	100.00000	26.00539			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	26.06277	100.00000	26.00539			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	64.97024	100.00000	64.82723			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.07266	100.00000	13.04389			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	26.06277	100.00000	26.00539			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	26.06277	100.00000	26.00539			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	65.05440	100.00000	64.91043			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
SBN42	On	31/03/2013	Spot Bond			100.00000	65.05440	100.00000	64.91043			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.06956	100.00000	9.04759			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	32.35991	100.00000	32.28152			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.99002	100.00000	23.93190			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.55886	100.00000	10.53328			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	61.36702	100.00000	61.21836			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	37.71070	100.00000	37.61935			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.76083	100.00000	13.73054			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	37.70001	100.00000	37.60868			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.12363	100.00000	10.09911		880,000,000,000.00	8,800,000	4,400,000.00	
SBS16	On	22/09/2018	Spot Bond			100.00000	8.51998	100.00000	8.49933			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.86869	100.00000	0.86677			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.00767	100.00000	8.98585			0.00	0	200,000.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.54235	100.00000	11.51680			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.50901	10.05000	102.48170			0.00	0	300,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.03548	100.00000	6.75560			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.35298	100.00000	16.31336			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	7.80291	100.00000	7.77856			0.00	0	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24	On	23/05/2019	Spot Bond			100.00000	6.43284	100.00000	6.41275			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	107.28433	8.00000	107.26898			0.00	0	8,600,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.84699	100.00000	9.82531			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.58330	100.00000	10.56001			0.00	0	1,300,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	69.28613	100.00000	69.13362			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	16.24704	100.00000	16.21128			0.00	0	4,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	59.88758	100.00000	59.75419			0.00	0	400,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.43256	100.00000	6.41834			0.00	0	1,100,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.21693	100.00000	5.20545			0.00	0	200,000.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.72735	100.00000	11.69894			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	77.47160	100.00000	77.32347			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.61721	100.00000	2.61087			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04196	100.00000	0.04186			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.51083	6.50000	100.49905			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.58675	100.00000	11.55868			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	61.25256	100.00000	61.10418			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.75843	100.00000	17.71541			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
SHS04	On	29/06/2017	Spot Bond			100.00000	10.37214	100.00000	10.34701			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.21574	8.75000	102.19969			0.00	0	800,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	49.85419	100.00000	49.74444			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	13.19475	100.00000	13.16571			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	55.44799	100.00000	55.32527			76,000,000,000.00	760,000	190,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	13.07266	100.00000	13.04389			0.00	0	10,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	22.16592	100.00000	23.78765			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	9.50178	100.00000	11.20349			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	13.09148	100.00000	14.74753			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.02374	100.00000	9.74134			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	14.66483	100.00000	14.63238			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.00481	100.00000	16.95171			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.73957	100.00000	10.71354			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.28059	100.00000	10.25568			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	10.16528	100.00000	10.13354			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.09837	100.00000	9.07491			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.32279	6.75000	102.29954			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	22.85653	100.00000	22.82062			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
SSN007 On	15/01/2020	Spot Bond			7.25000	100.62120	7.25000	100.60172			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	9.52770	100.00000	9.49795			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	100.40014	8.75000	100.34284			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	103.99698	13.50000	103.90645			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	0.01269	100.00000	0.01264			0.00	0	0.00
SYN829 On	18/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
SYN874 On	16/02/2013	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
SYN875 On	16/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	66.29741	100.00000	66.15027			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN923 On	21/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN925 On	23/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			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
SYN927	On	18/09/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN928	On	19/07/2013	Spot Bond			100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
SYN929	On	19/07/2013	Spot Bond			100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
SYN930	On	01/10/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN931	On	16/10/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN932	On	17/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN933	On	19/10/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN934	On	01/10/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN935	On	05/11/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN936	On	13/11/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978		131,200,000,000,000.00	312,000,000	470,000,000.00	
SYN937	On	14/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	23.92351	100.00000	23.87056			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	12.22109	100.00000	12.19404			0.00	0	4,000,000.00
T018	On	15/07/2014	Spot Bond			100.00000	30.45309	100.00000	30.38605			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	36.40086	100.00000	36.32074			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	99.96232	6.27500	100.07335			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
TFS77	On	12/04/2013	Spot Bond			100.00000	59.09634	100.00000	58.95318			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	58.24254	100.00000	58.10146			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	14.66653	100.00000	14.63100			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.77184	8.00000	102.74994			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	101.22466	6.27000	101.20755			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	29.56397	100.00000	29.50544			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	36.15215	100.00000	36.03928			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.58233	100.00000	7.55865			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.80132	100.00000	7.77696			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.34671	100.00000	8.32834			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.27213	100.00000	8.24630			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.27946	100.00000	9.25049			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	13.44015	100.00000	13.39819			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	86.58623	100.00000	86.38439			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
TH9A10 On	18/07/2016	Spot Bond			100.00000	11.09832	100.00000	11.07144			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	86.52334	100.00000	86.32165			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	87.38254	100.00000	87.17884			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	86.70349	100.00000	86.50138			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	86.93801	100.00000	86.73536			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	6.78591	100.00000	6.76948			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.26871	100.00000	7.25110			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.59056	100.00000	7.57218			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.23428	100.00000	8.21434			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.66344	100.00000	8.64245			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	13.21241	100.00000	13.18040			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.79814	100.00000	10.77198			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	12.91936	100.00000	12.88806			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	11.04657	100.00000	11.01981			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.42964	100.00000	7.41163			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.53692	100.00000	7.51866			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.59056	100.00000	7.57218			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	10.88095	100.00000	10.85459			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
THE9A9	On	18/07/2016	Spot Bond			100.00000	11.04657	100.00000	11.01981			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	11.61589	100.00000	11.58775			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.12700	100.00000	8.10732			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	11.61589	100.00000	11.58775			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	12.44399	100.00000	12.41385			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.19987	100.00000	9.17759			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	12.39223	100.00000	12.36221			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	16.53273	100.00000	16.49267			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	13.49136	100.00000	13.45868			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	16.68799	100.00000	16.64757			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	41.85229	100.00000	41.75090			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	24.99789	100.00000	24.94256			0.00	0	3,600,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.84163	6.00000	102.82525			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.66956	100.00000	12.64167		1,560,000,000,000.00	15,600,000	1,015,370,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	14.80461	100.00000	14.77203			0.00	0	316,968,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	13.53191	100.00000	13.50212			0.00	0	155,153,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	14.15745	100.00000	14.12595		2,000,000,000,000.00	20,000,000	147,700,000.00	
TN27	On	14/11/2027	Spot Bond			100.00000	10.94876	100.00000	10.92466			0.00	0	33,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On	31/12/2099	Spot Bond			10.00000	99.59925	10.00000	99.57259			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.60921	9.75000	99.58321			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.62010	100.00000	9.59529			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	61.03342	100.00000	60.91762			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	15.54717	100.00000	15.51295			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	83.14811	100.00000	82.96852			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	28.64087	100.00000	28.57149			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
UTR042	On	19/04/2016			100.00000	11.84590	100.00000	11.81721			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	18.16625	100.00000	18.12223			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	15.89758	100.00000	15.86259			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	82.70550	100.00000	82.52129			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	38.31845	100.00000	38.22562			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	82.73096	100.00000	82.54670			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	38.27582	100.00000	38.17888			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	82.82262	100.00000	82.63816			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	38.73074	100.00000	38.63691			0.00	0	0.00
VKE01	On	08/05/2015			100.00000	15.87063	100.00000	15.82108			0.00	0	0.00
VKE02	On	08/05/2016			100.00000	11.33408	100.00000	11.29868			0.00	0	0.00
VKE03	On	08/05/2017			100.00000	9.32103	100.00000	9.29192			0.00	0	0.00
VOD002	On	28/02/2013			100.00000	72.83217	100.00000	72.69399			0.00	0	0.00
VOD004	On	28/08/2012			100.00000	99.57626	100.00000	99.31283			0.00	0	0.00
VOYT01	On	09/09/2015			100.00000	11.94457	100.00000	11.92197			0.00	0	0.00
WS04	On	30/05/2016			100.00000	18.89861	100.00000	18.85701			0.00	0	68,939,000.00
WS05	On	01/08/2018			100.00000	11.01612	100.00000	10.99157			0.00	0	40,000,000.00
WSP1	On	28/05/2015			100.00000	20.26422	100.00000	20.21962			0.00	0	14,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			100.00000	12.61735	100.00000	12.58958			0.00	0	18,300,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.10686	100.00000	11.08242			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.90029	100.00000	10.87631			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.80849	100.00000	10.78470			0.00	0	27,100,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	43.00707	100.00000	42.91291			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	35.14142	100.00000	35.06364			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.73716	100.00000	9.71573			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	26.81792	100.00000	26.75857			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	21.90861	100.00000	21.86038			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.61849	100.00000	7.60162			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	15.63836	100.00000	15.60393			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.71573	100.00000	9.69434			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.31021	100.00000	0.30953			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.06346	100.00000	6.05198			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02441	100.00000	0.02437			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.06346	100.00000	6.05198			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			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
ZA007	On	31/03/2015	Spot Bond			100.00000	16.24516	100.00000	16.21434			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.61962	100.00000	16.58808			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.58044	100.00000	15.55088			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.58044	100.00000	15.55088			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.77363	100.00000	14.74560			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.77363	100.00000	14.74560			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.98201	100.00000	13.95548			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.98201	100.00000	13.95548			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.15764	100.00000	13.13268			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.15764	100.00000	13.13268			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.40567	100.00000	12.38219			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.40567	100.00000	12.38219			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.67617	100.00000	11.65408			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.67617	100.00000	11.65408			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.05219	100.00000	11.03128			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.46156	100.00000	10.44176			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.81987	100.00000	7.80503			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.38681	100.00000	7.37280			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
ZA025	On	21/06/2016	Spot Bond			100.00000	6.95129	100.00000	6.93810			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.95129	100.00000	6.93810			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.57882	100.00000	6.56634			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.21319	100.00000	6.20096			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.83375	100.00000	5.82228			0.00	0	0.00
Total for j-Bonds :											839,342,667,859,420.00	,240,328,535	101,485,467,682.00	
Grand Total:											19,342,876,000,744.00	140,353,337	01,486,877,160.00	