



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 20/08/2012

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			8.33880	8.33880	8.36860	8.36860		15.35	46,121,902.80	5,531	252,013.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,219.02940	1.21903	1,189.105	19.73	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.42940	0.00043	0.305	19.73	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,069.42770	1.06943	1,039.416	18.58	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.82770	0.00083	0.616	18.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			969.89010	0.96989	939.792	17.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			1.29010	0.00129	0.992	17.82	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			11.54140	0.01154	8.668	22.41	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			942.94140	0.94294	969.868	22.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			24.30190	0.02430	18.668	20.05	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			655.70190	0.65570	679.868	20.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			18.80180	0.01880	14.362	20.86	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			750.20180	0.75020	775.561	20.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			14.70690	0.01471	11.196	21.68	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			846.10690	0.84611	872.396	21.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			76.19250	0.07619	61.533	17.01	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			307.59250	0.30759	322.733	17.01	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			48.17070	0.04817	37.951	18.01	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			429.57070	0.42957	449.151	18.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			41.83180	0.04183	32.745	18.42	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			473.23180	0.47323	493.945	18.42	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			138.30230	0.13830	116.451	15.68	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			169.70230	0.16970	177.651	15.68	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			103.01820	0.10302	84.863	16.35	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			234.41820	0.23442	246.063	16.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			88.65500	0.08866	72.290	16.68	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			270.05500	0.27006	283.490	16.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			247.07810	0.24708	219.027	15.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			78.47810	0.07848	80.227	15.18	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			215.30580	0.21531	188.513	15.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			96.70580	0.09671	99.713	15.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			209.26170	0.20926	182.746	15.25	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			100.66170	0.10066	103.946	15.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			485.70790	0.48571	454.687	15.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			17.10790	0.01711	15.887	15.15	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			397.77930	0.39778	366.959	14.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			29.17930	0.02918	28.159	14.96	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			318.03410	0.31803	288.157	15.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			49.43410	0.04943	49.357	15.07	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			870.62170	0.87062	840.408	17.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			2.02170	0.00202	1.608	17.05	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			674.70810	0.67471	644.068	16.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			6.10810	0.00611	5.268	16.10	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			626.56270	0.62656	595.802	15.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			7.96270	0.00796	7.002	15.86	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.43680	8.43680	8.46640	8.46640		16.41	4,260,584.00	505	73,077.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			26.42410	0.02642	23.181	27.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,660.02410	2.66002	2,686.381	27.53	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	9.10	Call			150.68970	0.15069	137.708	19.34	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			784.28970	0.78429	800.908	19.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			99.49740	0.09950	89.944	21.18	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,133.09740	1.13310	1,153.144	21.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			46.10800	0.04611	40.985	25.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,979.70800	1.97971	2,004.185	25.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			270.71670	0.27072	251.789	17.07	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			404.31670	0.40432	414.989	17.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			212.30970	0.21231	195.974	17.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			545.90970	0.54591	559.174	17.96	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			168.40510	0.16841	154.386	18.87	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			702.00510	0.70201	717.586	18.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			540.34100	0.54034	514.446	15.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			123.94100	0.12394	127.646	15.08	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			508.44800	0.50845	483.087	15.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			142.04800	0.14205	146.286	15.25	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			395.67810	0.39568	372.722	15.91	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			229.27810	0.22928	235.922	15.91	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			613.58940	0.61359	586.782	15.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			97.18940	0.09719	99.982	15.11	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			576.37670	0.57638	550.006	15.10	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			109.97670	0.10998	113.206	15.10	0.00	0	8,540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.54020	8.54020	8.57010	8.57010		16.87	85,402.00	10	21,246.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			137.25930	0.13726	129.229	22.91	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,767.15930	1.76716	1,789.029	22.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			112.60710	0.11261	105.835	24.08	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,092.50710	2.09251	2,115.635	24.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			96.54810	0.09655	90.639	25.07	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,376.44810	2.37645	2,400.439	25.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			669.02670	0.66903	644.356	15.30	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	18/03/2013	Foreign Exchange Future	8.10	Put			198.92670	0.19893	204.156	15.30	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			287.91330	0.28791	273.358	18.93	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			817.81330	0.81781	833.158	18.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			207.42270	0.20742	196.113	20.60	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,187.32270	1.18732	1,205.913	20.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			736.17070	0.73617	710.501	15.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			166.07070	0.16607	170.301	15.24	0.00	0	1,500.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.63520	8.63520	8.66530	8.66530		17.33	0.00	0	6,492.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			514.40070	0.51440	496.922	17.65	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			599.10070	0.59910	611.722	17.65	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			510.96650	0.51097	493.587	17.68	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			605.66650	0.60567	618.387	17.68	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			517.86650	0.51787	500.285	17.62	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			592.56650	0.59257	605.085	17.62	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.75300	8.75300	8.78300	8.78300		18.00	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,086.49620	1.08650	1,062.238	16.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			303.49620	0.30350	309.238	16.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			651.37380	0.65137	636.798	18.60	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			868.37380	0.86837	883.798	18.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.08400	9.08400	9.11270	9.11270		18.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,525.06890	1.52507	1,505.227	16.59	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			412.36890	0.41237	421.227	16.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.41500	9.41500	9.44240	9.44240		19.70	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.33880	8.33880	8.36860	8.36860		15.35	0.00	0	1,240.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			10,613.77620	0.10614	8,761.801	16.28	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			22,753.77620	0.22754	23,881.801	16.28	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			7,619.24510	0.07619	6,153.262	17.01	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			30,759.24510	0.30759	32,273.262	17.01	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.43680	8.43680	8.46640	8.46640		16.41	0.00	0	28.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Call			27,406.84150	0.27407	25,500.533	17.03	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Put			39,766.84150	0.39767	40,820.533	17.03	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.54020	8.54020	8.57010	8.57010			42,701.00	5	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			11,990.00000	0.11990	14,980.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.63520	8.63520	8.66530	8.66530		17.33	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			51,096.64590	0.51097	49,358.664	17.68	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			60,566.64590	0.60567	61,838.664	17.68	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			51,786.64850	0.51787	50,028.499	17.62	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			59,256.64850	0.59257	60,508.499	17.62	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			51,440.06830	0.51440	49,692.172	17.65	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			59,910.06830	0.59910	61,172.172	17.65	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.09570	13.09570	13.11960	13.11960		12.81	2,488,183.00	190	11,967.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,770.04010	1.77004	1,746.071	18.02	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			0.44010	0.00044	0.371	18.02	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			976.22840	0.97623	952.187	14.65	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			6.62840	0.00663	6.487	14.65	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			85.56150	0.08556	74.172	13.93	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			415.96150	0.41596	428.472	13.93	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			29.61660	0.02962	23.685	15.12	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			760.01660	0.76002	777.985	15.12	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.24610	13.24610	13.26940	13.26940		13.61	1,324,610.00	100	2,030.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			265.75600	0.26576	255.248	14.72	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			696.35600	0.69636	709.148	14.72	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			163.44710	0.16345	154.820	15.93	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,094.04710	1.09405	1,108.720	15.93	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			369.16890	0.36917	357.020	13.90	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			469.76890	0.46977	480.920	13.90	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			308.43090	0.30843	297.214	14.35	0.00	0	0.00

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£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			589.03090	0.58903	601.114	14.35	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.40580	13.40580	13.42950	13.42950		15.74	0.00	0	2,361.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			823.74400	0.82374	805.720	23.09	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,094.24400	1.09424	1,099.920	23.09	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			742.89570	0.74290	725.688	23.09	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,213.39570	1.21340	1,219.888	23.09	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			567.58360	0.56758	552.501	23.09	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,538.08360	1.53808	1,546.701	23.09	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			897.54690	0.89755	878.853	23.09	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			998.04690	0.99805	1,003.053	23.09	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10510	0.10510	0.10530	0.10530		19.07	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			76.74820	0.00077	61.012	19.07	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			546.74820	0.00547	551.012	19.07	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10640	0.10640	0.10660	0.10660		19.96	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			346.39460	0.00346	326.470	19.96	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			686.39460	0.00686	686.471	19.96	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.28910	10.28910	10.29060	10.29060		12.00	0.00	0	25,803.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			844.02020	0.84402	842.384	15.17	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			3.42020	0.00342	3.284	15.17	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			551.59150	0.55159	550.185	13.11	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			10.99150	0.01099	11.085	13.11	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			414.83970	0.41484	413.099	12.61	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			24.23970	0.02424	23.999	12.61	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			191.35230	0.19135	186.686	12.15	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			100.75230	0.10075	97.586	12.15	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			5.84720	0.00585	4.559	15.72	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			915.24720	0.91525	915.459	15.72	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			4.90010	0.00490	3.762	15.92	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			964.30010	0.96430	964.662	15.92	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			10.42310	10.42310	10.42400	10.42400		13.23	0.00	0	53,794.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			150.14830	0.15015	146.611	15.15	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			726.14830	0.72615	723.511	15.15	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			133.43970	0.13344	129.935	15.51	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			809.43970	0.80944	806.834	15.51	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			85.66940	0.08567	82.554	16.96	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,161.66940	1.16167	1,159.454	16.96	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			322.24380	0.32224	321.348	13.23	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			298.24380	0.29824	298.248	13.23	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			187.41530	0.18742	184.206	14.54	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			583.41530	0.58342	581.106	14.54	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			159.42990	0.15943	155.888	14.97	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			685.42990	0.68543	682.788	14.97	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			958.13750	0.95814	963.695	13.47	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			34.13750	0.03414	40.595	13.47	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			370.82840	0.37083	371.428	13.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			246.82840	0.24683	248.328	13.13	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.56710	10.56710	10.56750	10.56750		13.66	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			311.02420	0.31102	309.243	14.87	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			713.52420	0.71352	712.143	14.87	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.87730	10.87730	10.87570	10.87570		14.68	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			619.65710	0.61966	622.691	15.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			943.95710	0.94396	945.391	15.33	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.90576	106.90576	106.91431	106.91431			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,924.31000	6.92431	6,915.760		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			6,914.31000	6.91431	6,905.760		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			6,904.31000	6.90431	6,895.760		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
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			104.23874	104.23874	104.24553	104.24553			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,255.53000	5.25553	5,248.740		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			5,245.53000	5.24553	5,238.740		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			5,235.53000	5.23553	5,228.740		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			110.75060	110.75060	110.75749	110.75749			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			6,767.49000	6.76749	6,760.600		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			6,757.49000	6.75749	6,750.600		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			6,747.49000	6.74749	6,740.600		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			466.48000	466.48000	464.29200	464.29200			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			473.19100	473.19100	470.97000	470.97000			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			419.44200	419.44200	417.63700	417.63700			0.00	0	885.00
ALBI	On	07/02/2013	Index Future			425.47700	425.47700	423.64400	423.64400			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.69990	8.69990	8.70370	8.70370		11.48	43,499.50	5	8,179.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			308.93730	0.30894	302.698	11.72	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			25.23730	0.02524	22.798	11.72	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.72660	8.72660	8.72980	8.72980		12.03	0.00	0	10,094.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			392.12240	0.39212	387.024	11.88	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			122.32240	0.12232	120.424	11.88	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
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.76170	8.76170	8.76500	8.76500		12.41	0.00	0	3,790.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			461.43270	0.46143	457.445	12.09	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			206.43270	0.20643	205.745	12.09	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			8.86070	8.86070	8.87370	8.87370		14.18	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.42780	8.42780	8.46200	8.46200		10.43	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			230.86690	0.23087	196.399	10.62	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			38.86690	0.03887	38.599	10.62	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.50890	8.50890	8.54270	8.54270		11.88	212,722.50	25	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			339.83290	0.33983	311.215	11.76	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			147.13290	0.14713	152.315	11.76	0.00	0	0.00
CF CAN/On	17/09/2012	Can-Do Future			0.19890	0.19890	0.19960	0.19960			0.00	0	11,120.00
CF CAN/On	17/09/2012	Can-Do Future			0.02580	0.02580	0.02810	0.02810			0.00	0	7,100.00
CF CAN/On	17/09/2012	Can-Do Future			0.11800	0.11800	0.11100	0.11100			0.00	0	14,700.00
CF CAN/On	17/09/2012	Can-Do Future			0.04110	0.04110	0.04730	0.04730			0.00	0	8,000.00
CF CAN/On	17/09/2012	Can-Do Future			0.07740	0.07740	0.07280	0.07280			0.00	0	12,800.00
CF CAN/On	17/09/2012	Can-Do Future			0.11780	0.11780	0.12600	0.12600			0.00	0	4,800.00
CF CAN/On	14/12/2012	Can-Do Future			0.11900	0.11900	0.12430	0.12430			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.57040	8.57040	8.57150	8.57150		13.70	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			37.91640	0.03792	38.681	15.71	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			376.41640	0.37642	378.281	15.71	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.69000	8.69000	8.69170	8.69170		15.02	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			184.20890	0.18421	182.125	16.45	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			532.50890	0.53251	532.125	16.45	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry			8.31920	8.31920	8.34900	8.34900		14.92	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	7.40	Call			949.00000	0.94900	919.000	22.09	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	22.09	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			631.00000	0.63100	600.000	18.82	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			2.00000	0.00200	1.000	18.82	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			159.00000	0.15900	126.000	15.14	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			60.00000	0.06000	57.000	15.14	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			49.00000	0.04900	31.000	16.89	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			210.00000	0.21000	222.000	16.89	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.35140	8.35140	8.38110	8.38110		15.61	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			249.00000	0.24900	223.000	15.43	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			118.00000	0.11800	122.000	15.43	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			131.00000	0.13100	113.000	16.54	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			260.00000	0.26000	272.000	16.54	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			984.00000	0.98400	954.000	17.03	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			3.00000	0.00300	3.000	17.03	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			673.00000	0.67300	642.000	15.65	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			12.00000	0.01200	11.000	15.65	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.38840	8.38840	8.41800	8.41800		15.99	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			726.00000	0.72600	696.000	15.09	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			28.00000	0.02800	28.000	15.09	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			329.00000	0.32900	305.000	15.55	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			161.00000	0.16100	167.000	15.55	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			211.00000	0.21100	191.000	16.54	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			303.00000	0.30300	313.000	16.54	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,027.00000	1.02700	997.000	15.90	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			9.00000	0.00900	9.000	15.90	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.42130	8.42130	8.45090	8.45090		16.14	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			775.00000	0.77500	747.000	15.13	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			44.00000	0.04400	46.000	15.13	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			275.00000	0.27500	255.000	16.64	0.00	0	8,440.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	8.51	Put			334.00000	0.33400	344.000	16.64	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.45120	8.45120	8.48090	8.48090		16.38	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			326.00000	0.32600	306.000	16.64	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			355.00000	0.35500	365.000	16.64	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			819.00000	0.81900	791.000	15.14	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			58.00000	0.05800	60.000	15.14	0.00	0	7,530.00
EL28	On	01/11/2012	Bond Future			108.67586	108.67586	108.68284	108.68284			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,692.84000	2.69284	2,685.860		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			2,682.84000	2.68284	2,675.860		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			2,672.84000	2.67284	2,665.860		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			8.88377	88.02619	8.94110	87.54316			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,130.27000	2.13027	2,613.300		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			8.98290	89.29264	9.04221	88.80218			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			4,293.75000	4.29375	3,803.290		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			4,205.06000	4.20506	3,714.600		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			4,116.50000	4.11650	3,626.040		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

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			419.64100	419.64100	417.89200	417.89200			0.00	0	239.00
GOVI	On	01/11/2012	GOVI	403.96	Call			139,320.00000	13.93200	156,810.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			425.67800	425.67800	423.90200	423.90200			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			90,880.00000	9.08800	73,120.000		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			90,980.00000	9.09800	73,220.000		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			91,080.00000	9.10800	73,320.000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			185.60200	185.60200	185.71000	185.71000			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			188.27300	188.27300	188.38100	188.38100			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			502.42100	502.42100	502.96700	502.96700			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			509.42000	509.42000	509.97300	509.97300			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	19/09/2012	Jibar Tradeable Future			5.07000	94.93000	5.07000	94.93000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.01000	94.99000	5.01000	94.99000			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
JIBAR FOn	21/11/2012	Jibar Tradeable Future				4.98000	95.02000	4.99000	95.01000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				4.94000	95.06000	4.95000	95.05000			0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future				4.92000	95.08000	4.94000	95.06000			0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future				4.92000	95.08000	4.93000	95.07000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.92000	95.08000	4.93000	95.07000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.98000	95.02000	5.00000	95.00000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.10000	94.90000	5.13000	94.87000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.25000	94.75000	5.28000	94.72000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.40000	94.60000	5.44000	94.56000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.56000	94.44000	5.60000	94.40000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.73730	6.73730	6.74650	6.74650		10.69	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				187.86240	0.18786	175.120	11.01	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				31.36240	0.03136	27.819	11.01	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.78800	6.78800	6.79580	6.79580		11.73	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				277.03070	0.27703	267.012	11.73	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				111.23070	0.11123	109.012	11.73	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.28610	104.74192	7.36400	104.17372			0.00	0	1,049.00
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			2,390.17000	2.39017	1,821.970		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			2,315.33000	2.31533	1,747.130		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			2,240.56000	2.24056	1,672.360		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.36183	106.24875	7.44297	105.67186			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			2,906.87000	2.90687	2,329.980		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			2,833.45000	2.83345	2,256.560		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	07/02/2013	Bond Future	7.06	Put			2,760.10000	2.76010	2,183.210		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.41547	103.71933	7.49935	103.13515			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			3,252.65000	3.25265	2,668.470		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			3,180.43000	3.18043	2,596.250		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			3,108.27000	3.10827	2,524.090		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.63741	122.39872	5.72445	122.14361		2.25	0.00	0	15,729.00
R157	On	01/11/2012	Bond Future	5.78	Call			597.72000	0.59772	738.840	2.31	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			435.27000	0.43527	321.280	2.31	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,583.36000	1.58336	1,806.020	2.40	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			86.39000	0.08639	53.940	2.40	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.67332	124.15960	5.77135	123.90024		2.13	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,602.44000	1.60244	1,800.750	2.23	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			268.33000	0.26833	207.280	2.23	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.66738	118.97479	5.77632	118.71232		2.29	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			478.44000	0.47844	564.360	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,534.28000	1.53428	1,357.730	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			486.60000	0.48660	573.550	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,518.10000	1.51810	1,342.580	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			494.85000	0.49485	582.830	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,502.02000	1.50202	1,327.530	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			7.64791	128.31255	7.71030	127.69229		11.13	0.00	0	35,540.00

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	7.82	Call			3,216.31000	3.21631	3,533.190	11.41	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			2,136.25000	2.13625	1,832.870	11.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			4,306.19000	4.30619	4,687.730	11.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			1,482.61000	1.48261	1,243.890	11.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			7,948.25000	7.94825	8,467.830	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			462.39000	0.46239	361.710	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			10,514.57000	10.51457	11,087.930	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			178.54000	0.17854	131.640	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.72436	124.86763	7.78908	124.23790		12.13	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			8,215.68000	8.21568	8,654.990	12.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,857.03000	1.85703	1,666.610	12.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,353.35000	1.35335	1,479.540	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			9,350.86000	9.35086	8,847.320	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,042.27000	2.04227	2,217.240	12.01	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			7,429.05000	7.42905	6,974.290	12.01	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.78397	126.49709	7.85070	125.85935		12.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,376.17000	3.37617	3,602.440	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,675.92000	7.67592	7,264.450	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,302.91000	3.30291	3,525.560	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,802.79000	7.80279	7,387.700	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,339.42000	3.33942	3,563.870	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,739.18000	7.73918	7,325.890	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	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			214.38999	214.38999	214.41529	214.41529			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	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			4,574.71000	4.57471	4,600.010		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			4,584.71000	4.58471	4,610.010		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			4,594.71000	4.59471	4,620.010		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			272.11266	272.11266	272.13444	272.13444			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			5,144.44000	5.14444	5,122.660		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			5,134.44000	5.13444	5,112.660		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			5,124.44000	5.12444	5,102.660		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			4.97168	110.81328	5.04299	110.66449		1.43	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			366.61000	0.36661	452.920		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			227.04000	0.22704	164.560		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.90585	107.99846	4.98864	107.84703		1.42	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			413.42000	0.41342	489.230		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			429.21000	0.42921	353.590		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.78483	109.40769	4.88010	109.25451		1.37	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			81.76000	0.08176	102.730		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,442.83000	1.44283	1,310.620		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			84.13000	0.08413	105.580		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,428.87000	1.42887	1,297.140		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			86.56000	0.08656	108.490		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,414.96000	1.41496	1,283.710		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201/R2On		22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			200.48550	200.48550	200.49851	200.49851			0.00	0	49,243.00
R202	On	01/11/2012	Bond Future	191.99	Call			8,508.51000	8.50851	8,495.500		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			8,498.51000	8.49851	8,485.500		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			8,488.51000	8.48851	8,475.500		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			6.13096	109.95750	6.21553	109.58902		4.48	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			2,940.28000	2.94028	3,263.060	4.82	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			139.70000	0.13970	94.000	4.82	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.18665	111.53939	6.27739	111.16509		4.44	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,057.71000	1.05771	1,213.520	4.48	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,749.43000	1.74943	1,530.940	4.48	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,164.15000	3.16415	3,451.670	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			478.37000	0.47837	391.590	4.76	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.21552	108.83591	6.31189	108.45696		4.86	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,063.00000	1.06300	1,196.080	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,734.14000	2.73414	2,488.270	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,077.59000	1.07759	1,211.940	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,708.75000	2.70875	2,464.150	4.84	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,092.30000	1.09230	1,227.940	4.85	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,683.50000	2.68350	2,440.190	4.85	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1On		15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.44034	110.79453	6.51388	110.41064		5.69	0.00	0	3,783.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	7.22	Call			3,779.76000	3.77976	4,113.290	6.16	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			178.03000	0.17803	127.670	6.16	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.50050	108.35735	6.57841	107.96738		5.94	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,104.24000	4.10424	4,400.750	6.39	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			621.92000	0.62192	528.460	6.39	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.54135	109.77114	6.62320	109.37634		6.16	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,540.27000	1.54027	1,689.630	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			3,158.69000	3.15869	2,913.250	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,559.57000	1.55957	1,710.240	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			3,128.98000	3.12898	2,884.850	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,579.03000	1.57903	1,731.010	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			3,099.46000	3.09946	2,856.640	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			5.09673	105.05388	5.19035	104.94486		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			120.46000	0.12046	161.500	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			283.96000	0.28396	215.980	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.00155	102.79981	5.12408	102.68871		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			148.15000	0.14815	184.770	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			478.80000	0.47880	404.320	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.77282	104.14130	4.93711	104.02899		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			48.03000	0.04803	61.090	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,114.23000	1.11423	1,014.980	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			48.82000	0.04882	62.050	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,108.07000	1.10807	1,008.990	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			49.61000	0.04961	63.020	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,101.91000	1.10191	1,003.010	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	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			6.74387	105.07837	6.82226	104.63084		6.92	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			4,401.94000	4.40194	4,792.930	7.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			197.43000	0.19743	140.890	7.50	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.80993	102.95015	6.89235	102.49573		7.36	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			4,822.22000	4.82222	5,170.210	7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			706.88000	0.70688	600.450	7.85	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.85998	104.29353	6.94601	103.83342		7.42	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,446.68000	1.44668	1,598.580	7.34	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			4,190.01000	4.19001	3,881.800	7.34	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,465.65000	1.46565	1,618.980	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			4,153.89000	4.15389	3,847.110	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,484.78000	1.48478	1,639.540	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			4,117.97000	4.11797	3,812.620	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			6.93092	99.53945	7.00388	99.08522		8.14	0.00	0	9,422.00
R208	On	01/11/2012	Bond Future	6.81	Call			956.34000	0.95634	1,110.320	8.18	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			2,169.13000	2.16913	1,868.880	8.18	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			3,496.51000	3.49651	3,842.130	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			475.70000	0.47570	367.090	8.65	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			4,482.23000	4.48223	4,865.500	8.79	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			276.40000	0.27640	205.440	8.79	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.99849	100.97146	7.07478	100.51019		8.45	0.00	0	1,980.00
R208	On	07/02/2013	Bond Future	6.00	Call			363.06000	0.36306	416.050	8.18	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			7,116.38000	7.11638	6,708.100	8.18	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	07/02/2013	Bond Future	7.78	Call			5,063.05000	5.06305	5,402.170	9.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			923.50000	0.92350	801.350	9.07	0.00	0	0.00
R208	On	02/05/2013	Bond Future			7.04747	98.89441	7.12668	98.42732		8.75	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			1,711.60000	1.71160	1,870.200	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			4,564.60000	4.56460	4,256.110	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			1,733.01000	1.73301	1,893.050	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			4,525.12000	4.52512	4,218.070	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			1,690.35000	1.69035	1,847.520	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			4,604.30000	4.60430	4,294.380	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			8.25952	79.95713	8.31646	79.46941		16.79	0.00	0	7,426.00
R209	On	01/11/2012	Bond Future	8.99	Call			6,110.48000	6.11048	6,481.110	18.03	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			680.87000	0.68087	563.780	18.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.33114	81.10735	8.38979	80.61228		17.67	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			7,249.29000	7.24929	7,581.290	18.83	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,921.32000	1.92132	1,758.250	18.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.38719	79.02274	8.44728	78.52136		18.71	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,276.29000	3.27629	3,456.020	18.55	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,221.04000	7.22104	6,899.390	18.55	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			3,309.05000	3.30905	3,490.110	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,164.27000	7.16427	6,843.950	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			3,341.99000	3.34199	3,524.400	18.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,107.83000	7.10783	6,788.860	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			152.41411	152.41411	152.42481	152.42481			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			7,434.81000	7.43481	7,424.110		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			7,424.81000	7.42481	7,414.110		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			7,414.81000	7.41481	7,404.110		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			122.53354	122.53354	122.54664	122.54664			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			556.64000	0.55664	543.540		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			546.64000	0.54664	533.540		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			536.64000	0.53664	523.540		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			125.43198	125.43198	125.44222	125.44222			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,452.22000	3.45222	3,441.980		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			3,442.22000	3.44222	3,431.980		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			3,432.22000	3.43222	3,421.980		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	01/11/2012	Bond Future	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			8.09238	90.93778	8.15447	90.39707		14.61	0.00	0	4,830.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,057.81000	1.05781	1,179.740	14.61	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			4,667.57000	4.66757	4,248.790	14.61	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			6,103.84000	6.10384	6,518.890	15.73	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			675.85000	0.67585	550.190	15.73	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.16937	92.24606	8.23348	91.69710		15.35	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			7,266.57000	7.26657	7,640.890	16.25	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,841.55000	1.84155	1,666.910	16.25	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.22659	89.91291	8.29236	89.35692		16.21	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,215.71000	3.21571	3,416.070	16.12	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,144.82000	7.14482	6,789.190	16.12	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,248.64000	3.24864	3,450.500	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			7,088.18000	7.08818	6,734.050	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			3,282.05000	3.28205	3,485.420	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			7,032.14000	7.03214	6,679.520	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			8.27278	81.91726	8.32962	81.40108			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			3,167.57000	3.16757	2,651.390		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			3,071.38000	3.07138	2,555.200		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			2,975.37000	2.97537	2,459.190		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R2On	28/02/2041	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN On	17/09/2012	Foreign Exchange Future				16,012.47000	16,012.47000	16,043.70000	16,043.70000			0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future				1.30860	1.30860	1.31360	1.31360		14.51	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Call				163.13680	0.01631	132.836	15.35	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Put				327.13680	0.03271	346.837	15.35	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future				1.31460	1.31460	1.31980	1.31980		15.57	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call				403.12650	0.04031	371.819	16.37	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put				605.12650	0.06051	625.819	16.37	0.00	0	0.00
Total for Derivatives :												54,579,604.80	6,371	1,419,761.00

i-Bonds

AA02 On	28/03/2016	Spot Bond				100.00000	10.77744	100.00000	10.75132			0.00	0	0.00
AA03 On	11/05/2015	Spot Bond				100.00000	22.24809	100.00000	22.19911			0.00	0	0.00
AA04 On	22/03/2017	Spot Bond				100.00000	9.67650	100.00000	9.65307			0.00	0	0.00
AA05 On	22/03/2019	Spot Bond				5.00000	127.56948	5.00000	127.55235			0.00	0	18,000,000.00
AB05 On	01/09/2012	Spot Bond				100.00000	101.86331	100.00000	101.59166			0.00	0	1,800,000.00
AB06 On	27/03/2015	Spot Bond				100.00000	22.45190	100.00000	22.40247		2,000,000,000.00		20,000	16,910,000.00
AB07 On	07/03/2014	Spot Bond				100.00000	38.91444	100.00000	38.82878			0.00	0	7,900,000.00
AB08 On	03/05/2017	Spot Bond				100.00000	8.93588	100.00000	8.91423			0.00	0	0.00
AB09 On	03/05/2017	Spot Bond				100.00000	15.14909	100.00000	15.11575			0.00	0	5,000,000.00
ABCL1 On	22/09/2013	Spot Bond				100.00000	43.36392	100.00000	43.25888			0.00	0	0.00
ABCP11 On	31/03/2013	Spot Bond				100.00000	66.07124	100.00000	65.92501		120,000,000,000.00		1,200,000	1,200,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	31.10058	100.00000	31.03133			250,000,000,000.00	2,500,000	4,100,000.00
ABCP13	On	07/12/2023			100.00000	6.53311	100.00000	6.51866			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	19.01468	100.00000	18.96863			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	30.83622	100.00000	30.76152			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	11.91447	100.00000	11.88561			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	8.93951	100.00000	8.91785			0.00	0	19,000,000.00
ABFN08	On	17/03/2020			100.00000	8.75490	100.00000	8.73369			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	8.88275	100.00000	8.86124			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	27.47586	100.00000	27.41539			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			100.00000	19.60492	100.00000	19.55743			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	29.61109	100.00000	29.54591			1,300,000,000.00	13,000	13,000.00
ABL11B	On	29/09/2014			100.00000	23.35574	100.00000	23.29917			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	19.09429	100.00000	19.04803			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	11.27104	100.00000	11.24373			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	71.07100	100.00000	70.94059			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	54.80683	100.00000	54.68619			600,000,000.00	6,000	1,700,000.00
ABL8B	On	19/09/2013			100.00000	45.13286	100.00000	45.02353			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	82.49232	100.00000	82.31182			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
ABLC04	On	15/02/2013			100.00000	86.70886	100.00000	86.57188			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	70.53825	100.00000	70.27603			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	66.07124	100.00000	65.92501			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	39.47859	100.00000	39.39065		170,000,000,000.00	1,700,000	229,700,000.00	
ABLI03	On	15/03/2015			100.00000	21.63427	100.00000	21.58607			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	92.13914	8.00000	92.11708			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	20.57442	100.00000	20.52913			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	16.54143	100.00000	16.50136			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	101.50996	9.58000	101.48386			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	11.79544	100.00000	11.76687			0.00	0	0.00
ABLS5	On	29/06/2019			100.00000	11.18903	100.00000	11.15409			0.00	0	0.00
ABLS11	On	29/06/2019			4.50000	101.21136	4.50000	101.19640			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	5.75726	100.00000	5.74435			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	19.57528	100.00000	19.53144			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	5.07053	100.00000	5.05918			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	94.77968	100.00000	94.56858			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	5.46746	100.00000	5.45521			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	66.07124	100.00000	65.92501			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
ABN23	On	31/03/2013	Spot Bond			100.00000	66.07124	100.00000	65.92501			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	66.07124	100.00000	65.92501			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.31246	100.00000	2.30809			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.31246	100.00000	2.30809			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	99.81627	6.82500	101.50072			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.83349	100.00000	6.82053			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.64324	100.00000	12.61925			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	11.05114	100.00000	11.02438			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.63817	100.00000	11.61572			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	23.01056	100.00000	22.96169			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.61770	100.00000	10.59733			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.05588	100.00000	10.03654			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	20.52586	100.00000	20.48627			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	19.64731	100.00000	19.60931			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	8.53542	100.00000	8.50877			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	10.59326	100.00000	10.56019			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.90105	100.00000	18.86448			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	23.10943	100.00000	23.07313			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
ABN51	On	09/09/2015	Spot Bond			100.00000	17.65437	100.00000	17.59278			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.17093	100.00000	17.13772			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.47279	100.00000	16.44093			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.15771	100.00000	16.12646			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	8.69515	100.00000	8.66611			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	24.58837	100.00000	24.45580			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	57.86671	100.00000	57.75693			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	10.63030	100.00000	10.58356			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.09279	100.00000	14.06554			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	15.01168	100.00000	14.97863			900,000,000.00	9,000	8,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	21.01990	100.00000	20.97363			1,200,000,000.00	12,000	8,800,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.02352	100.00000	10.00133			201,400,000,000.00	2,014,000	6,501,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.65977	100.00000	12.63190			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	18.32170	100.00000	18.28136			700,000,000,000.00	7,000,000	7,000,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	31.73636	100.00000	31.66530			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.49933	4.00000	118.48340			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.53311	100.00000	6.51866			420,000,000,000.00	4,200,000	2,100,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.77984	100.00000	5.76697			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.20641	100.00000	3.19927			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
ACL001 On 31/07/2013 Spot Bond			100.00000	57.37529	100.00000	57.23630			0.00	0	0.00
ACL017 On 20/03/2013 Spot Bond			100.00000	63.73050	100.00000	63.57611			0.00	0	0.00
ACL019 On 20/06/2013 Spot Bond			100.00000	64.07247	100.00000	63.91725			0.00	0	0.00
ACL01U On 30/06/2015 Spot Bond			100.00000	20.83742	100.00000	20.78694			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.00000	47.28204	100.00000	47.16750			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			100.00000	59.34004	100.00000	59.19629			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.00000	47.28204	100.00000	47.16750			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	56.66747	100.00000	56.53019			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	63.66395	100.00000	63.52381			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	105.88194	13.50000	105.84436			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	17.00871	100.00000	17.42678			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	17.23890	100.00000	17.65642			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	20.50766	100.00000	20.91726			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	88.58872	100.00000	88.37780			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	43.81429	100.00000	43.70815			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	43.76718	100.00000	43.66115			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	16.77851	100.00000	17.19715			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.39467	100.00000	1.39203			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
ACL053	On	29/01/2013	Spot Bond			100.00000	86.03057	100.00000	85.83326			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	86.03057	100.00000	85.83326			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	37.91907	100.00000	37.82721			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	43.18205	100.00000	43.07745			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	14.11541	100.00000	14.08863			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	85.79918	100.00000	85.60194			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.85442	100.00000	11.83199			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.85442	100.00000	11.83199			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	44.39535	100.00000	44.28780			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	15.43814	100.00000	15.40073			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.35422	100.00000	16.31460			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.02976	100.00000	14.99335			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.30569	100.00000	15.26861			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.42709	100.00000	15.38973			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.83165	100.00000	9.81000			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.83165	100.00000	9.81000			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	9.88344	100.00000	9.86169			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	14.80901	100.00000	14.77314			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
ACL086	On	30/07/2017	Spot Bond			100.00000	9.88344	100.00000	9.86169			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.77984	100.00000	9.75831			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	22.80422	100.00000	22.76109			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	23.21898	100.00000	23.16274			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	94.55556	100.00000	94.31738			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	44.04200	100.00000	43.93531			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.49173	100.00000	14.45661			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	44.04200	100.00000	43.93531		400,000,000,000.00	4,000,000	2,000,000.00	
ACL094	On	20/12/2012	Spot Bond			100.00000	94.55556	100.00000	94.31738			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.63300	100.00000	9.60966			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.62484	100.00000	9.60152			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.63618	100.00000	9.61283			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.40260	100.00000	9.37982			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	43.64939	100.00000	43.54365			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.87160	100.00000	9.84768			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	88.30590	100.00000	88.09812			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	60.51351	100.00000	60.36692			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	88.30590	100.00000	88.09812			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
ACL104	On	20/12/2019	Spot Bond			100.00000	11.84192	100.00000	11.81324			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	30.95417	100.00000	30.87918			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	37.86227	100.00000	37.77893			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	39.42869	100.00000	39.33317			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.88122	100.00000	7.86213			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.89192	100.00000	7.87280			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.05770	100.00000	7.04431			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	39.88486	100.00000	39.78824			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.89784	100.00000	3.88922			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.76675	100.00000	4.75626			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.92721	100.00000	5.91600			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	4.05281	100.00000	4.04389			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.20787	100.00000	4.19860			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	9.13778	100.00000	9.11565			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	26.44692	100.00000	26.80180			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	26.44692	100.00000	26.80180			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	39.88486	100.00000	39.78824			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	22.58766	100.00000	22.53294			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
ACL134	On	20/09/2014	Spot Bond			100.00000	23.30999	100.00000	23.25352			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	23.24932	100.00000	23.19299			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.98600	100.00000	8.96422			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	9.93268	100.00000	9.90861			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.97432	100.00000	8.95258			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.67624	100.00000	9.65494			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	94.74141	100.00000	94.50277			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.72804	100.00000	9.70663			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	23.30999	100.00000	23.25352			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	11.93420	100.00000	11.90529			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	11.19215	100.00000	11.16503			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	9.17281	100.00000	9.15059			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	48.91660	100.00000	48.79810			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.50944	100.00000	29.45102			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.27880	100.00000	29.22083			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.39287	100.00000	9.37427			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	38.21780	100.00000	38.12521			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.13988	100.00000	16.10792			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
ACL154	On	20/03/2015	Spot Bond			100.00000	15.98017	100.00000	15.94854			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.29019	100.00000	16.25794			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.37246	100.00000	9.35390			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.01522	100.00000	8.99737			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.16806	100.00000	16.13605			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.27140	100.00000	16.23919			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.33024	100.00000	11.31254			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.78584	100.00000	13.75854			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.21504	100.00000	16.18293			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	33.35396	100.00000	33.27316			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	22.23021	100.00000	22.17636			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	30.64957	100.00000	30.57533			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.78776	100.00000	12.76768			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	10.45451	100.00000	10.42918			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.50349	1.75000	102.49754			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	17.50564	100.00000	17.46323			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	82.59502	100.00000	82.41739			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	17.52698	100.00000	17.48453			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
ACL173	On	20/06/2017	Spot Bond			100.00000	10.37393	100.00000	10.34880			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.37019	100.00000	9.34749			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.78181	100.00000	8.76054			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	44.37045	100.00000	44.22227			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	24.36519	100.00000	24.28382			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	82.30200	100.00000	82.12500			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	17.07465	100.00000	10.16758			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	9.85820	100.00000	1.80961			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	9.35724	100.00000	1.80961			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	8.28060	100.00000	0.32207			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	9.21032	100.00000	1.13098			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	7.71522	100.00000	0.01416			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	79.81130	100.00000	79.64467			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	79.78839	100.00000	79.62182			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	67.22978	100.00000	67.08099			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.27927	100.00000	2.27375			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	19.53348	100.00000	19.48616			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
AHF1B1	On	21/11/2014	Spot Bond			100.00000	20.18598	100.00000	20.13708			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	20.62097	100.00000	20.57103			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	12.68048	100.00000	12.65258			0.00	0	8,600,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	15.08482	100.00000	15.05143			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	24.40287	100.00000	24.34375			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	20.71637	100.00000	20.67077			200,000,000.00	2,000	14,500,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	23.42640	100.00000	23.36965			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	15.08666	100.00000	15.05327			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.13198	100.00000	6.11825			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	33.87114	100.00000	33.79659			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.51400	100.00000	10.48852			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	14.12075	100.00000	14.08950			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.94062	100.00000	17.88460			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	10.84529	100.00000	10.81143			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	37.34398	100.00000	37.22739			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	23.11729	100.00000	23.06613			600,000,000.00	6,000	6,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.26841	100.00000	10.24354			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	44.53565	100.00000	44.42776			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
BAW5	On	15/09/2013	Spot Bond			100.00000	50.58616	100.00000	50.47481			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.54800	100.00000	22.49338			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	28.48397	100.00000	28.42093			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.07477	100.00000	15.04140			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	39.07225	100.00000	38.97760			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.81369	100.00000	17.77054			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	64.12531	100.00000	63.96997			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	18.63396	100.00000	18.58882			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	18.60164	100.00000	18.55657			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.10519	100.00000	14.07102			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	18.50469	100.00000	18.45985			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	14.35604	100.00000	14.32127			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	17.69135	100.00000	17.64848			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	17.69135	100.00000	17.64848			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.67452	100.00000	15.63655			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	16.11446	100.00000	16.07542			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	17.28578	100.00000	17.24390			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	18.63396	100.00000	18.58882			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
BAYA15 On	30/06/2016	Spot Bond			100.00000	16.69187	100.00000	16.65143			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	101.16911	8.00000	101.14733			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.77091	100.00000	13.73755			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	13.77091	100.00000	13.73755			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	13.77091	100.00000	13.73755			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	24.68088	100.00000	24.62109			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	62.45645	100.00000	62.30514			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	16.39323	100.00000	16.35352			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	12.37843	100.00000	12.33892			0.00	0	1,000,000.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	12.96098	100.00000	12.91961			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	1.62225	100.00000	1.61213			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	21.11319	100.00000	21.06205			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	19.68212	100.00000	19.63444			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	17.63040	100.00000	17.58768			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	0.28872	100.00000	0.28692			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.88604	100.00000	4.87679			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	21.30548	100.00000	21.25386			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	19.39038	100.00000	19.34341			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
BAYD3UOn	30/06/2035	Spot Bond				100.00000	11.96936	100.00000	11.94038			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	11.96936	100.00000	11.94038			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	14.47153	100.00000	14.43648			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	12.53934	100.00000	12.50896			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	25.76651	100.00000	25.70409			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	17.96067	100.00000	17.91716			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond				100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.85084	100.00000	3.84236			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	9.10555	100.00000	9.08828			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	10.16738	100.00000	10.14809			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	10.75903	100.00000	10.73521			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	28.42393	100.00000	28.35507			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	62.37364	100.00000	62.22255			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	37.92126	100.00000	38.16884			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	37.52057	100.00000	37.42967			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				100.00000	63.03239	100.00000	62.87970			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
BD311C	On	31/10/2013			100.00000	38.98794	100.00000	38.89348			0.00	0	0.00
BD311D	On	31/03/2013			100.00000	62.58438	100.00000	62.43277			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	9.13530	100.00000	9.11317			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	22.95102	100.00000	22.89542			0.00	0	0.00
BD32AU	On	08/05/2014			100.00000	21.53810	100.00000	21.47086			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	53.96993	100.00000	53.85113			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	10.57940	100.00000	10.55377			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	10.63166	100.00000	10.60590			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	10.78844	100.00000	10.76231			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.31105	100.00000	11.28365			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	11.83365	100.00000	11.80499			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	13.29696	100.00000	13.26475			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	3.81163	100.00000	3.80240			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	8.83632	100.00000	8.81491			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	9.19894	100.00000	9.17666			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	9.35435	100.00000	9.33169			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	9.40615	100.00000	9.38337			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	10.02779	100.00000	10.00351			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
BG32C	On	30/10/2016	Spot Bond			100.00000	10.85665	100.00000	10.83036			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.38677	100.00000	2.38099			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.38677	100.00000	2.38099			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	9.56256	100.00000	9.53940			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	10.20339	100.00000	10.17868			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	10.37816	100.00000	10.35302			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	106.82830	8.00000	106.80463			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	10.90248	100.00000	10.87607			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	11.83459	100.00000	11.80592			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.70370	100.00000	1.69957			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.70370	100.00000	1.69957			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	28.99640	100.00000	28.93257			1,500,000,000.00	15,000	5,100,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	39.89071	1,000.00000	39.45946			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	52.03428	100.00000	51.93556			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
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.34071	100.00000	11.31324			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.35576	100.00000	6.34036			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.20990	100.00000	7.19243			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.35970	100.00000	11.33219			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.67308	100.00000	11.64480			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.24285	100.00000	12.21319			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	14.61691	100.00000	14.58149			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	13.64101	100.00000	13.60797			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	64.59174	100.00000	64.43526			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	62.42723	100.00000	62.27600			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	79.92222	100.00000	79.75288			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	44.99721	100.00000	44.85673			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.85970	100.00000	7.84067			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	85.55210	100.00000	85.35633			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	31.37202	100.00000	31.30296			600,000,000.00	6,000	4,600,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	20.95308	100.00000	20.90695			600,000,000.00	6,000	6,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	12.96019	100.00000	12.92879			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	27.84566	100.00000	27.77819			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
CBL11	On	06/05/2016	Spot Bond			100.00000	17.81540	100.00000	17.77619			2,001,400,000,000.00	20,014,000	10,019,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	120.87796	8.00000	120.85220			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.29383	100.00000	12.26405			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.27788	8.00000	118.25267			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.31909	100.00000	16.83590			1,600,000,000,000.00	16,000,000	8,000,000.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.63439	100.00000	13.60438			1,400,000,000.00	14,000	6,400,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.34255	100.00000	0.34255			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	98.05807	4.00000	75.99178			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	14.40244	100.00000	14.37056			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.63005	100.00000	13.59988			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	15.91605	100.00000	15.88101			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	15.48947	100.00000	15.45195			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.20576	12.05000	101.18410			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	83.21956	100.00000	83.13794			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	33.83097	100.00000	33.74902			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.17541	100.00000	24.11684			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	82.92267	100.00000	82.73840			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	19.86703	100.00000	19.80501			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN100 On	20/12/2012	Spot Bond			100.00000	94.37666	100.00000	94.13895			0.00	0	0.00
CLN103 On	20/03/2013	Spot Bond			100.00000	66.20977	100.00000	66.04938			0.00	0	0.00
CLN104 On	15/06/2014	Spot Bond			100.00000	35.90503	100.00000	35.81804			0.00	0	0.00
CLN108 On	20/06/2013	Spot Bond			100.00000	64.10097	100.00000	63.94568			0.00	0	0.00
CLN110 On	31/03/2013	Spot Bond			100.00000	66.07124	100.00000	65.92501			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	66.07124	100.00000	65.92501			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	66.07124	100.00000	65.92501			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	66.07124	100.00000	65.92501			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	64.10097	100.00000	63.94568			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	64.10097	100.00000	63.94568			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	47.24082	100.00000	47.12638			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	64.12946	100.00000	63.97411			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	63.84449	100.00000	63.68983			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	63.61651	100.00000	63.46240			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	54.90880	100.00000	68.46972			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.17618	100.00000	20.58658			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	62.44388	100.00000	62.29260			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.04727	100.00000	20.45798			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132 On	20/09/2013	Spot Bond			100.00000	43.84569	100.00000	43.73948			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	43.57087	100.00000	43.46532			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	20.72864	100.00000	21.13770			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	55.00546	100.00000	54.87220			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	54.84402	100.00000	54.71116			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	47.98266	100.00000	47.86641			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	64.18646	100.00000	64.03096			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	63.98698	100.00000	63.83197			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	44.12052	100.00000	44.01364			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	55.84729	100.00000	55.72437			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	104.64729	13.64000	104.60957			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	51.84794	100.00000	51.73382			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	56.13316	100.00000	56.24237			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	101.31811	100.00000	101.04501			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	33.35396	100.00000	33.27316			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	45.41614	100.00000	45.30611			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	45.41614	100.00000	45.30611			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	59.76039	100.00000	59.61562			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159 On	14/02/2015	Spot Bond			100.00000	20.49181	100.00000	20.44217			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.14565	100.00000	15.10895			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	14.93594	100.00000	14.89976			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	32.47375	100.00000	32.39509			0.00	0	400,000,000.00
CLN165 On	30/04/2014	Spot Bond			100.00000	32.47375	100.00000	32.39509		5,000,000,000,000.00	50,000,000	50,000,000	50,000,000.00
CLN166 On	30/04/2014	Spot Bond			100.00000	32.47375	100.00000	32.39509		10,000,000,000,000.00	100,000,000	100,000,000	100,000,000.00
CLN167 On	30/04/2014	Spot Bond			100.00000	32.47375	100.00000	32.39509			0.00	0	3,500,000.00
CLN168 On	30/04/2014	Spot Bond			100.00000	32.47375	100.00000	32.39509			0.00	0	6,000,000.00
CLN169 On	30/04/2014	Spot Bond			100.00000	32.47375	100.00000	32.39509			0.00	0	40,000,000.00
CLN170 On	20/12/2015	Spot Bond			100.00000	15.02976	100.00000	14.99335			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	32.47375	100.00000	32.39509			0.00	0	44,000,000.00
CLN173 On	25/11/2012	Spot Bond			100.00000	101.01973	100.00000	100.74744			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	62.19498	100.00000	62.04432			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	62.57327	100.00000	62.42168			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	62.32850	100.00000	62.17750			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	62.32850	100.00000	62.17750			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	30.58804	100.00000	30.51393			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.27882	100.00000	12.24908			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
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66734	100.00000	66.66734			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66734	100.00000	66.66734			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	15.10331	100.00000	15.06672			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.43084	100.00000	11.40568			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	15.10331	100.00000	15.06672			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.75182	100.00000	11.72336			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	38.14724	100.00000	38.05483			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	39.81491	100.00000	39.71847			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.00000	2.76000	99.99247			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.23630	100.00000	12.20666			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.69328	2.76000	105.68261			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	99.82536	8.25000	99.80355			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	39.82891	100.00000	39.73242			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	15.10331	100.00000	15.06672			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	15.10331	100.00000	15.06672			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	4.97359	100.00000	4.96251			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.64075	2.40000	111.63059			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	15.34767	100.00000	15.31048			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
CLN205 On	24/03/2013	Spot Bond			100.00000	63.61472	100.00000	63.46061			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	63.95848	100.00000	63.80354			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	64.77351	100.00000	64.61659			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	46.52330	100.00000	46.41059			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	21.35582	100.00000	21.30409			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	21.44210	100.00000	21.39016			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.96095	8.52000	102.93747			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	21.65753	100.00000	21.60507			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	21.56144	100.00000	21.50920			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.79631	100.00000	9.77258			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.79631	100.00000	9.77258			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.93268	8.64500	102.90888			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.93268	8.64500	102.90888			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	39.36178	100.00000	39.26642			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	41.23029	100.00000	41.13041			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	13.05403	100.00000	13.02514			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	11.76296	100.00000	11.73446			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	12.74475	100.00000	12.71388			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
CLN228 On	14/06/2013	Spot Bond			100.00000	64.36113	100.00000	64.20522			0.00	0	3,000,000.00
CLN229 On	14/06/2013	Spot Bond			100.00000	64.38426	100.00000	64.22829			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	21.16942	100.00000	21.11815			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	21.16942	100.00000	21.11815			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	37.70105	100.00000	37.62641			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	85.07905	100.00000	84.88568			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	60.13225	100.00000	59.98658			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	60.13225	100.00000	59.98658			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.35202	100.00000	14.32361			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	8.87027	100.00000	8.84879			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	82.62190	100.00000	82.43951			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	9.84706	100.00000	9.82757			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	17.01588	100.00000	16.97467			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	9.19311	100.00000	9.17084			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	99.97490	9.35000	99.94981			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	99.97490	9.35000	99.94981			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	16.97467	100.00000	16.93355			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	16.99244	100.00000	16.95126			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
CLN246 On	24/02/2017	Spot Bond			100.00000	13.35643	100.00000	13.32408			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	13.30746	100.00000	13.27522			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	17.60519	100.00000	17.56254			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	13.08215	100.00000	13.05046			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	17.17381	100.00000	17.13221		600,000,000,000.00	6,000,000	3,000,000.00	
CLN251 On	26/03/2015	Spot Bond			100.00000	17.17381	100.00000	17.13221			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	17.17381	100.00000	17.13221			0.00	0	3,000,000.00
CLN253 On	26/03/2015	Spot Bond			100.00000	17.17381	100.00000	17.13221			0.00	0	3,000,000.00
CLN254 On	26/03/2015	Spot Bond			100.00000	17.17381	100.00000	17.13221		600,000,000,000.00	6,000,000	3,000,000.00	
CLN255 On	26/03/2015	Spot Bond			100.00000	17.36320	100.00000	17.32114			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	10.05955	100.00000	10.03519		800,000,000,000.00	8,000,000	8,000,000.00	
CLN257 On	26/03/2017	Spot Bond			100.00000	10.05955	100.00000	10.03519			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	10.05955	100.00000	10.03519		600,000,000,000.00	6,000,000	7,000,000.00	
CLN259 On	26/03/2017	Spot Bond			100.00000	10.05955	100.00000	10.03519		600,000,000,000.00	6,000,000	3,000,000.00	
CLN260 On	26/03/2017	Spot Bond			100.00000	10.05955	100.00000	10.03519		1,200,000,000,000.00	12,000,000	6,000,000.00	
CLN261 On	26/03/2017	Spot Bond			100.00000	10.11628	100.00000	10.09178			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	103.91621	9.65000	103.88961			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	33.13244	100.00000	33.05217			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
CLN264	On	18/08/2014	Spot Bond			100.00000	26.28693	100.00000	26.64220			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	60.32660	100.00000	60.13826			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	30.88315	100.00000	30.80833			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	30.88315	100.00000	30.80833			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	10.19712	100.00000	10.16528			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	12.21568	100.00000	12.18609			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	12.57275	100.00000	12.54230			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	13.94233	100.00000	13.90855			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	10.25882	100.00000	10.23397			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	10.20126	100.00000	10.17655			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	10.25882	100.00000	10.23397			0.00	0	5,000,000.00
CLN275	On	22/05/2017	Spot Bond			100.00000	9.71920	100.00000	7.62483			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	9.28233	100.00000	9.25336			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	9.25336	100.00000	9.22447			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	10.23579	100.00000	10.21100			0.00	0	0.00
CLN279	On	20/06/2015	Spot Bond			100.00000	20.86859	100.00000	20.81803			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.00000	10.02524	100.00000	9.99394			0.00	0	0.00
CLN281	On	21/06/2015	Spot Bond			100.00000	17.20101	100.00000	17.14730			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
CLN282	On	27/06/2015	Spot Bond			100.00000	10.36164	100.00000	10.32929			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	15.04122	100.00000	14.98919			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	10.13914	100.00000	1.80599			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	9.60007	100.00000	1.79841			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	9.60007	100.00000	1.79841			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	9.53687	100.00000	1.78614			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	9.04258	100.00000	9.00282			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	17.45313	100.00000	17.41471			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	17.45313	100.00000	17.41471			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	63.52797	100.00000	63.38738			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	65.34556	100.00000	65.18726			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	65.31615	100.00000	65.15792			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	101.44311	100.00000	101.21715			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	96.32736	100.00000	96.11165			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	65.30145	100.00000	65.14326			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	66.71623	100.00000	66.56937			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	57.36462	100.00000	57.22565			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
CLN54	On	30/04/2013	Spot Bond			100.00000	57.36462	100.00000	57.22565			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.88725	100.00000	7.86815			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	63.39203	100.00000	63.25173			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	63.40637	100.00000	63.26603			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	65.31615	100.00000	65.15792			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	65.31615	100.00000	65.15792			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.69598	100.00000	15.65795			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	65.77861	100.00000	65.63303			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.75903	100.00000	10.73521			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00191	100.00000	0.00190			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00212	100.00000	0.00212			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	94.76998	100.00000	94.52944			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	94.81331	100.00000	94.57267			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	94.79474	100.00000	94.55415			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	131.80469	100.00000	131.46671			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	94.83499	100.00000	94.59429			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
CLNF01	On	20/10/2015			100.00000	11.19968	100.00000	11.17849			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	11.19968	100.00000	11.17849			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	11.09177	100.00000	11.06490			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	11.09177	100.00000	11.06490			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	11.87712	100.00000	11.84835			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	11.24923	100.00000	11.22197			0.00	0	0.00
CLNF07	On	20/06/2017			100.00000	10.48904	100.00000	10.46363			0.00	0	0.00
CLNF08	On	10/07/2013			100.00000	61.98540	100.00000	61.79188			0.00	0	0.00
CLNF09	On	20/06/2017			100.00000	10.60414	100.00000	10.57846			0.00	0	0.00
CLNF10	On	24/07/2017			100.00000	1.97335	100.00000	1.96458			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	20.23549	100.00000	20.19095			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	64.86754	100.00000	64.72397			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	11.55715	100.00000	11.53157			0.00	0	10,000.00
COJ05	On	05/06/2023			100.00000	14.55367	100.00000	14.52146			0.00	0	339,547,000.00
COJ06	On	09/12/2015			100.00000	18.93354	100.00000	18.89164			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	15.18685	100.00000	15.15343			0.00	0	0.00
COJ10C	On	18/01/2013			100.00000	75.32127	100.00000	75.17474			0.00	0	0.00
COJ12C	On	17/02/2013			5.86800	102.92232	5.86800	102.90623			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
CPL002	On	29/11/2014	Spot Bond			7.17500	99.88412	7.17500	99.86482			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	8.91032	100.00000	8.88873			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	16.79370	100.00000	16.75302			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	98.09256	100.00000	97.83710			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	9.67300	100.00000	9.63046			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	99.99973	100.00000	99.99966			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	93.66437	100.00000	93.43138			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	93.83617	100.00000	93.60275			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	65.32863	100.00000	65.18364			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	92.84338	100.00000	92.61470			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	93.61886	100.00000	93.38598			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	93.61886	100.00000	93.38598			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	93.61431	100.00000	93.38143			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	93.37765	100.00000	93.14537			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	92.74184	100.00000	92.51286			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.31709	100,000.00000	0.29638			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	23.10391	100.00000	23.00232			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
DV13	On	25/08/2013	Spot Bond			100.00000	54.81854	100.00000	54.69654			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	21.34220	100.00000	21.29496			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.00334	100.00000	9.98132			5,230,100,000.00	52,301	81,381,301.00
DV23	On	27/02/2023	Spot Bond			100.00000	14.88481	100.00000	14.85169			2,402,155,100,000.00	24,021,551	215,865,551.00
DVF12	On	13/10/2012	Spot Bond			100.00000	89.20455	100.00000	88.99064			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	14.30883	100.00000	14.27733			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	16.87381	100.00000	16.83293			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	15.17168	100.00000	15.13771			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.91030	2.55000	102.90053			0.00	0	36,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.32689	100.00000	11.30196			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	15.50755	100.00000	15.47342			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.39656	8.00000	118.37133			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.65018	100.00000	15.10271			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	97.39637	100.00000	97.14471			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	97.38455	100.00000	97.13291			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			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
EQS01	On	18/11/2014	Spot Bond			100.00000	27.08888	100.00000	27.02855			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	23.11256	100.00000	23.06169			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.03798	100.00000	17.99428			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	11.38817	100.00000	11.35261			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	82.38297	100.00000	82.20071			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	20.27297	100.00000	20.22386			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	82.62576	100.00000	82.44297			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	26.83190	100.00000	26.76689			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	82.72693	100.00000	82.54391			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	27.47339	100.00000	27.40683			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	54.98337	100.00000	54.85017			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	26.39086	100.00000	26.32694			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	14.81417	100.00000	14.77829			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	54.99823	100.00000	54.86499			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	19.42186	100.00000	19.37911			0.00	0	49,500,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	103.13646	9.25000	103.11098			252,090,250.00	27,253	731,448,253.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.77194	10.00000	100.74522			192,510,000.00	19,251	276,519,251.00
ES26	On	02/04/2026	Spot Bond			7.85000	103.05413	7.85000	103.03244			535,691,850.00	68,241	57,042,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Spot Bond			7.50000	103.27367	7.50000	103.25300			726,375,000.00	96,850	687,469,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	96.36702	100.00000	96.12056			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.76573	100.00000	10.73965			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.47638	100.00000	10.45101			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	55.59903	100.00000	55.46434			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	55.72342	100.00000	55.58843			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	99.81987	8.37500	99.79739			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	56.34538	100.00000	56.20888			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	29.91979	100.00000	29.85394			791,100,000,000.00	7,911,000	35,300,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.31386	100.00000	10.29104			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	84.33350	100.00000	84.14183			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	97.83429	100.00000	97.57885			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	11.48351	100.00000	11.45569			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	9.15443	100.00000	9.13225			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	9.83553	100.00000	9.81171			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	14.31747	100.00000	14.28579			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.42214	100.00000	10.39690			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	39.49996	100.00000	39.41200			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
FRBI04	On	31/03/2013	Spot Bond			100.00000	66.07124	100.00000	65.92501			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	54.17759	100.00000	54.05834			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.24902	100.00000	3.24178			0.00	0	50,000,000.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.53311	100.00000	6.51866			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.58540	100.00000	3.57746			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.09178	100.00000	4.08273			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	26.46791	100.00000	26.40965			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	26.46791	100.00000	26.40965			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	26.46791	100.00000	26.40965			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.32384	100.00000	0.32323			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02155	100.00000	0.02150			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01986	100.00000	0.01982			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	33.59844	100.00000	33.52408			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	58.09502	100.00000	57.95428			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	12.88623	100.00000	12.85500			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	34.24148	100.00000	34.17369			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	30.50357	100.00000	30.44317			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	12.57275	100.00000	12.54230			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
FRC106 On	24/02/2017	Spot Bond			100.00000	12.57275	100.00000	12.54230			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	12.02068	100.00000	11.99156			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	12.38662	100.00000	12.35662			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	12.15813	100.00000	12.12867			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	67.78413	100.00000	67.61992			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	15.59376	100.00000	15.55598			0.00	0	0.00
FRC111 On	20/08/2012	Spot Bond			100.00000	68.36669	100.00000	68.36668			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	10.66170	100.00000	10.63587			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	11.60560	100.00000	11.57749			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	33.72315	100.00000	33.64146			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	9.13448	100.00000	9.08251			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.75400	100.00000	8.72080			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	15.42267	100.00000	15.38531			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	11.57683	100.00000	11.54878			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	13.76391	100.00000	13.73057			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	14.74234	100.00000	14.70662			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	11.08185	100.00000	11.05501			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	12.44015	100.00000	12.41001			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
FRC123 On	20/06/2017	Spot Bond			100.00000	16.11214	100.00000	16.07311			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.61657	100.00000	10.58152			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	6.85613	100.00000	6.82666			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	13.03874	100.00000	12.99012			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.30947	100.00000	15.25238			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.92121	100.00000	11.87675			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.63453	100.00000	12.58741			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.60804	100.00000	14.55357			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.64506	100.00000	13.59418			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.19058	100.00000	15.13394			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	16.04657	100.00000	15.98672			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.46689	100.00000	14.40920			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	13.96212	100.00000	13.90403			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.63490	100.00000	12.58234			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	12.42348	100.00000	12.37180			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	15.28934	100.00000	15.22573			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	15.11316	100.00000	15.05028			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	14.63160	100.00000	14.57073			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
FRC141	On	20/09/2017			100.00000	15.23179	100.00000	15.16554			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	1.16581	100.00000	1.16013			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	1.15429	100.00000	1.14827			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	1.15429	100.00000	1.14827			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	1.13750	100.00000	1.13098			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	34.15056	100.00000	34.07498			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	29.26172	100.00000	29.19084			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	19.05366	100.00000	19.00750			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	15.69199	100.00000	15.65397			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	40.80013	100.00000	40.70128			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.19459	6.90500	101.17571			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	10.52890	100.00000	10.50340			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	60.55755	100.00000	60.41085			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	31.09262	100.00000	31.01729			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	9.17185	100.00000	9.14963			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	100.36256	5.87500	100.34676			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	12.40227	100.00000	12.37222			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
FRC68	On	20/09/2016	Spot Bond			100.00000	12.50501	100.00000	12.47472			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.77927	100.00000	4.76875			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	23.70884	100.00000	23.66399			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.37970	100.00000	4.37006			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.12798	100.00000	6.11449			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	94.79784	100.00000	94.55723			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	12.04587	100.00000	12.02308			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	94.87384	100.00000	94.63486			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.24259	100.00000	10.21777			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	18.37678	100.00000	18.33227			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	18.59350	100.00000	18.54844			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	16.75715	100.00000	16.71656			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.73689	4.73000	105.72062			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	95.32222	100.00000	95.08212			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	16.98527	100.00000	16.94412			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	11.07798	100.00000	11.05114			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.33377	100.00000	12.30389			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	27.05131	100.00000	26.98578			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
FRC86	On	20/12/2016	Spot Bond			100.00000	14.02338	100.00000	13.98941			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	13.58956	100.00000	13.55664			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	94.42778	100.00000	94.18993			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	94.41616	100.00000	94.17834			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	62.72252	100.00000	62.59834			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	62.72688	100.00000	62.60269			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	62.74434	100.00000	62.62013			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	63.47403	100.00000	63.32026			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.96445	100.00000	9.94472			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.25129	100.00000	14.22308			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.95424	100.00000	9.93453			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.70460	100.00000	18.66757			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.76503	100.00000	14.73579			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	12.96460	100.00000	12.93318			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	56.76387	100.00000	56.62635			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	59.05151	100.00000	58.90846			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	56.83062	100.00000	56.69294			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	59.12340	100.00000	58.98017			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
FRE2C	On	02/08/2013	Spot Bond			100.00000	56.99494	100.00000	56.85687			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	57.04629	100.00000	56.90810			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	57.58546	100.00000	57.44596			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	58.24788	100.00000	58.10678			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	58.66382	100.00000	58.52170			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.83232	100.00000	21.78370			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	45.68745	100.00000	45.57676		4,622,800,000,000.00	0.00	46,228,000	11,557,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	29.01781	100.00000	28.94752			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.14675	100.00000	16.09634			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.94293	100.00000	12.91158			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	8.74117	100.00000	8.71388			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	7.96070	100.00000	7.94142			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.32111	100.00000	0.32011			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.53311	100.00000	6.51866			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.53311	100.00000	6.51866			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.53311	100.00000	6.51866			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.93912	100.00000	2.93265			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.29661	100.00000	7.27894			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
FRS51	On	31/01/2022	Spot Bond			100.00000	3.17081	100.00000	3.16375			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.87019	100.00000	11.84144			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.62501	100.00000	10.59927			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	86.63300	100.00000	86.43059			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	57.86789	100.00000	57.72771			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.19954	100.00000	7.18209			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	43.71556	100.00000	43.60966			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.41516	2.00000	103.40687			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	61.48015	100.00000	61.33121			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	62.93431	100.00000	62.78185			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	65.83790	100.00000	65.63235			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.79021	100.00000	0.78774			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.56543	100.00000	13.52307			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	65.28466	100.00000	65.08083			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	64.47317	100.00000	64.27187			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	6.96558	100.00000	6.94383			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	8.88958	100.00000	8.86183			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	16.44695	100.00000	16.39560			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
FRS75	On	13/06/2014	Spot Bond			100.00000	30.82306	100.00000	30.72469			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.22842	100.00000	15.18088			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	28.09625	100.00000	22.88191			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	50.35029	100.00000	50.12397			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	30.21877	100.00000	30.15225			300,000,000.00	3,000	3,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	23.95169	100.00000	23.89897			2,300,000,000.00	23,000	2,100,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	100.08233	9.00000	100.05547			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.69475	8.00000	105.66947			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	14.95812	100.00000	14.92502			0.00	0	3,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.61943	9.00000	101.60311			126,000,000.00	14,000	6,200,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	12.66944	100.00000	12.64140			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	9.54198	100.00000	9.52099			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.69410	100.00000	10.67044			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	14.57849	100.00000	14.54317			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	18.95040	100.00000	18.89124			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.45103	9.48500	103.42484			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	73.67387	100.00000	73.50992			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On	29/01/2013	Spot Bond			100.00000	73.74881	100.00000	73.60833			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	73.95139	100.00000	73.81108			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38274			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	99.99966	100.00000	99.99959			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	99.53732	100.00000	99.27189			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	99.55359	100.00000	99.28811			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	99.65769	100.00000	99.39193			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	81.89788	100.00000	81.81781			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
GRB88	On	25/10/2013	Spot Bond			100.00000	50.28176	100.00000	85.08159			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			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
GRD176	On	17/10/2012			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.02070	100.00000	8.00126			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.00495	100.00000	9.98071			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	81.92816	100.00000	81.74731			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	81.94835	100.00000	81.86817			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	81.99883	100.00000	81.91853			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	82.18052	100.00000	82.09982			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	23.56638	100.00000	23.50929			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	9.95200	100.00000	9.92789			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	13.34043	100.00000	13.30811			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	10.86070	100.00000	10.83439			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	20.36785	100.00000	20.31851		500,000,000,000.00	5,000,000	5,000,000.00	
GSIZ16	On	23/09/2016			100.00000	11.23000	100.00000	11.20280			0.00	0	0.00
HILB01	On	18/07/2015			100.00000	17.68114	100.00000	10.24339			0.00	0	0.00
HILC01	On	18/10/2012			100.00000	89.21476	100.00000	89.00334			0.00	0	0.00
HM1B5U	On	19/07/2045			100.00000		100.00000	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1B6UOn	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2On	19/07/2013	Spot Bond			100.00000	58.69791	100.00000	58.82334			0.00	0	0.00
HMS1B3On	19/07/2013	Spot Bond			100.00000	58.69791	100.00000	58.82334			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond			100.00000	53.32545	100.00000	53.22456			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	58.93483	100.00000	58.82302			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	59.46820	100.00000	59.32414			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	16.54051	100.00000	16.50044			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	18.04807	100.00000	18.00435			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	58.82541	100.00000	58.95052			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	59.60101	100.00000	59.45663			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	16.88879	100.00000	16.84788			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	18.39635	100.00000	18.35179			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	58.99009	100.00000	59.11481			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	59.84007	100.00000	59.69511			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	17.33658	100.00000	17.29458			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	18.84414	100.00000	18.79850			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	59.57445	100.00000	59.69775			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	60.15881	100.00000	60.01308			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
HMS1E4On	19/07/2015	Spot Bond				100.00000	17.88388	100.00000	17.84056			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	60.29162	100.00000	60.41319			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	61.35409	100.00000	61.47309			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.40144	100.00000	10.37854			3,282,900,000.00	32,829	31,211,829.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.53311	100.00000	6.51866			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.52756	100.00000	6.51312			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	9.73091	100.00000	9.70948			500,000,000.00	5,000	30,100,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	9.73091	100.00000	9.70948			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.55107	2.00000	100.54299			0.00	0	453,000,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.56662	2.25000	100.55787			0.00	0	175,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.64399	2.50000	100.63413			850,000,000,000.00	340,000,000	185,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	16.93824	100.00000	16.90611			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	96.07985	100.00000	95.83411			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	97.52838	100.00000	97.27507			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	26.15239	100.00000	26.09482			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	65.12156	100.00000	64.96380			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	18.49630	100.00000	18.45149			523,200,000,000.00	5,232,000	1,744,000.00
IBL14	On 28/06/2015	Spot Bond				100.00000	17.54095	100.00000	17.49846			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
IBL15	On	28/06/2013	Spot Bond			100.00000	62.59805	100.00000	62.44640			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	44.56014	100.00000	44.45219			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	31.18704	100.00000	31.11148			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	38.17722	100.00000	38.09319			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	18.59445	100.00000	18.55352			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.23362	100.00000	15.20009			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	34.93429	100.00000	34.85697			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	28.00577	100.00000	27.93792			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	26.16695	100.00000	26.52250			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.90660	1.75000	105.89882			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.11017	8.27000	100.08812			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	19.60997	100.00000	19.56246			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.00751	100.00000	8.98569			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.29802	100.00000	5.28636			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.93912	100.00000	2.93265			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.39476	100.00000	16.34357			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	8.87607	100.00000	8.84836			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.40846	8.76500	103.38423			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
IBL40	On	15/06/2015	Spot Bond			100.00000	17.32854	100.00000	17.27444			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.40289	100.00000	9.37354			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	62.45416	100.00000	62.31669			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	17.63621	100.00000	17.59718			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	17.63621	100.00000	17.59718			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.30914	5.00000	100.29567			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	13.40032	100.00000	13.35339			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	13.17770	100.00000	13.13155			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	21.94362	100.00000	21.89506			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	23.05894	100.00000	23.00308			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	23.05894	100.00000	23.00308			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.36571	100.00000	10.33336			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.64250	100.00000	8.62157			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	48.14734	100.00000	47.89116			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	47.55170	100.00000	47.33795			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	45.88464	100.00000	45.67608			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	24.09407	100.00000	24.04103			0.00	0	0.00
IN07	On	16/05/2013	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
IN09	On	01/02/2016	Spot Bond			100.00000	14.84503	100.00000	14.80906			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	92.25667	100.00000	92.03055			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	90.69677	100.00000	90.47822			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	89.18875	100.00000	88.97740			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			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
IND242	On	16/10/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	3,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	52.41274	100.00000	52.18225			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	71.04247	100.00000	70.76923			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	55.35788	100.00000	55.46956			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	15.80612	100.00000	15.76783			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.28578	100.00000	17.24390			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.11446	100.00000	16.07542			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	84.21640	100.00000	84.03331			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	97.53201	100.00000	97.27802			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			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
ING131	On	24/02/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.93954	100.00000	9.91546			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	73.91158	100.00000	73.77135			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	26.52406	100.00000	26.45981			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.87931	100.00000	10.85296			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	97.97688	100.00000	97.71973			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	96.92145	100.00000	96.66970			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	95.39915	100.00000	95.15516			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	93.66582	100.00000	93.34830			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.59328	6.50000	100.58149			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	60.07160	100.00000	59.88404			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	95.89614	100.00000	95.65214			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	60.16019	100.00000	59.97237			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	94.84536	100.00000	94.52055			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	95.07703	100.00000	94.75690			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	94.78633	100.00000	94.46826			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.47848	100.00000	10.44266			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	75.77640	100.00000	75.30864			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
ING167	On	30/09/2014	Spot Bond			100.00000	13.88244	100.00000	13.79197			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	85.36816	100.00000	85.17191			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	57.24629	100.00000	57.10761			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	38.93107	100.00000	38.83675			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	38.93107	100.00000	38.83675			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	41.33194	100.00000	41.23181			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	37.36134	100.00000	37.27083			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	24.65620	100.00000	24.59648			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	20.12551	100.00000	20.07676			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	46.37657	100.00000	46.26422			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	18.32425	100.00000	18.26704			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	13.21436	100.00000	13.17310			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	11.11131	100.00000	11.07661			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.15467	8.80000	103.13040			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	37.33916	100.00000	37.25697		1,000,000,000.00		10,000	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	14.50820	100.00000	14.47305			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.99642	100.00000	14.96341		412,900,000,000.00		4,129,000	16,472,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	26.13700	100.00000	26.07368			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
IV013	On	22/06/2015	Spot Bond			100.00000	18.86053	100.00000	18.81484			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	21.10762	100.00000	21.06090			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.62375	100.00000	10.59801			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	10.11777	100.00000	10.09327			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.17085	2.75000	100.16341			11,000,000,000.00	4,000,000	2,000,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.76155	2.60000	103.75143			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.28079	100.00000	8.25494			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	9.80541	100.00000	9.76229			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	0.03387	100.00000	0.03372			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	69.51844	100.00000	69.36458			169,290,000,000.00	1,692,900	1,692,900.00
IV07	On	31/03/2013	Spot Bond			100.00000	62.26174	100.00000	62.11090			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	18.55307	100.00000	18.51223			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	9.90039	100.00000	9.87640			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.53574	2.60000	102.52245			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			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
IVA207	On	16/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			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
IVA249	On	06/12/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	61.75305	100.00000	61.60345			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.42014	100.00000	7.40216			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	27.84545	100.00000	27.77799			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	9.88852	100.00000	9.84504			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	81.07860	100.00000	80.72143			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	48.96957	100.00000	48.75422			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	70.99237	100.00000	70.72243			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	59.65858	100.00000	59.51405			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	59.30770	100.00000	59.16403			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	73.41556	100.00000	73.27651			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	75.78860	100.00000	75.62268			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	3.12498	100.00000	3.12497			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	71.79765	100.00000	71.66167			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	66.54414	100.00000	66.39685			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	17.39404	100.00000	17.35575			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	39.97062	100.00000	39.87378			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
LBK02	On	26/03/2015	Spot Bond			100.00000	17.20538	100.00000	17.16369			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	13.38198	100.00000	13.33166			3,100,000,000.00	31,000	10,018,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	99.03824	100.00000	98.78167			268,200,000,000.00	2,682,000	6,594,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	52.18225	100.00000	51.95278			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	78.83369	100.00000	99.99993			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	60.15525	100.00000	60.00952			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	29.41530	100.00000	29.34404			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	65.82330	100.00000	65.66383			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.00000	30.84424	100.00000	30.76952			0.00	0	0.00
MBF026	On	05/10/2012	Spot Bond			100.00000	90.81276	100.00000	90.59073			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
MBF027 On	07/10/2014	Spot Bond			100.00000	21.53877	100.00000	21.48658			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.79233	100.00000	17.73678			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	85.95986	100.00000	85.76316			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	86.07287	100.00000	85.87546			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	39.87044	100.00000	39.77386			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	89.31862	100.00000	89.10442			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	81.19732	100.00000	99.72900			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	39.89566	100.00000	39.79901			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	82.40992	100.00000	82.22879			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	37.90420	100.00000	37.81238			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	29.13192	100.00000	29.06135			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	16.09951	100.00000	16.06051			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	19.93927	100.00000	19.89097			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.08939	100.00000	4.07949			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.98387	100.00000	9.95968			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.42297	8.00000	108.39974			24,000,000.00	3,000	3,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	96.14946	100.00000	95.90293			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	23.80684	100.00000	23.74916			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
MEFSA1On	05/10/2014	Spot Bond			100.00000	26.06915	100.00000	26.01145			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	26.12836	100.00000	26.07052			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.04400	100.00000	13.01513			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.65745	100.00000	8.63839			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.51791	100.00000	8.49916			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.26949	8.59000	103.24577			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.22289	9.34000	101.19778			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.30907	10.01000	101.28218			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	24.70265	100.00000	24.64798			0.00	0	88,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	13.66115	100.00000	13.62805			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.36476	100.00000	8.34450			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.13345	100.00000	12.10406			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	19.75583	100.00000	19.71234			900,000,000.00	9,000	28,800,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.58062	100.00000	16.52885			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	101.99280	8.78500	101.96884			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	65.22405	100.00000	65.06604			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	103.81922	8.00000	103.79698			56,000,000.00	7,000	10,400,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	30.57120	100.00000	30.50391			2,000,000,000.00	20,000	5,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03	On	13/07/2015	Spot Bond			100.00000	18.95488	100.00000	18.91315			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	12.79369	100.00000	12.76553			1,200,000,000.00	12,000	4,300,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	45.51128	100.00000	45.41056			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	5.91614	100.00000	5.90181			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10122	100.00000	0.10098			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.19694	100.00000	6.18192			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.27351	100.00000	6.25831			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	5.81404	100.00000	5.79995			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	5.87530	100.00000	5.86107			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	5.97740	100.00000	5.96293			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.02846	100.00000	6.01385			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.08972	100.00000	6.07497			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.24288	100.00000	6.22776			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.34498	100.00000	6.32962			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.45730	100.00000	6.44166			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.55941	100.00000	6.54352			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
N4A502	On	14/08/2020	Spot Bond			100.00000	6.61046	100.00000	6.59445			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.22310	100.00000	7.20560			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	7.93784	100.00000	7.91860			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.10122	100.00000	0.10098			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.10122	100.00000	0.10098			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	27.92015	100.00000	27.85251			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	19.89029	100.00000	19.84211			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	18.81783	100.00000	19.22898			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.04017	100.00000	9.01827		1,000,000,000,000.00	10,000,000	10,000,000	10,000,000.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	97.81108	100.00000	97.55570			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	22.50778	100.00000	22.45824		1,100,000,000,000.00	11,000	23,000,000	23,000,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	15.20756	100.00000	15.17071			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	16.74919	100.00000	16.71232		900,000,000,000.00	9,000	7,001,000	7,001,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02155	100.00000	0.02150			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	59.48415	100.00000	59.34004		492,000,000,000.00	4,920,000	1,230,000	1,230,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	23.28016	100.00000	23.22864			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	16.64002	100.00000	16.59971			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.50891	100.00000	8.48830			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
NBK8A	On	24/03/2014	Spot Bond			100.00000	37.02370	100.00000	36.94220			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	30.33994	100.00000	30.26645			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	18.06758	100.00000	18.02781			1,800,000,000.00	18,000	11,600,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.74793	100.00000	11.71947			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	74.18774	100.00000	74.02160			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	86.80628	100.00000	86.60487			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	66.16905	100.00000	66.00876			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	24.76439	100.00000	24.71753			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	41.20231	100.00000	41.12435			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	23.61921	100.00000	23.57452			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	22.39937	100.00000	22.35699			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	19.29896	100.00000	19.25221			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	65.15643	100.00000	64.99859			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	63.14529	100.00000	62.99231			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	62.95300	100.00000	62.80049			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	62.95300	100.00000	62.80049			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.00000	62.95300	100.00000	62.80049			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.00000	18.02918	100.00000	17.98550			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
NCLN55 On	07/04/2015	Spot Bond	100.00000	17.43880	100.00000	17.39656			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond	100.00000	17.08359	100.00000	17.04220			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond	100.00000	18.80637	100.00000	18.76081			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond	100.00000	10.36296	100.00000	10.34335			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond	100.00000	14.80692	100.00000	14.77104			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond	100.00000	10.20714	100.00000	10.18783			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond	100.00000	12.71659	100.00000	12.68578			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond	100.00000	13.37561	100.00000	13.34320			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond	100.00000	12.64401	100.00000	12.61338			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond	100.00000	12.27866	100.00000	12.24891			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond	100.00000	91.47419	100.00000	91.32593			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond	100.00000	7.38681	100.00000	7.37280			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond	100.00000	44.15953	100.00000	44.05255			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond	100.00000	29.76541	100.00000	29.70647			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond	100.00000	29.68540	100.00000	29.62663			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond	100.00000	18.68106	100.00000	18.59801			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond	100.00000	1.79639	100.00000	1.78849			0.00	0	0.00
NED11 On	17/09/2015	Spot Bond	100.00000	22.39544	100.00000	22.34614			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
NED12A	On	14/12/2012	Spot Bond			100.00000	95.84395	100.00000	95.59882			0.00	0	0.00
NED12B	On	14/12/2012	Spot Bond			100.00000	80.32290	100.00000	80.15522			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	51.55022	100.00000	51.43675			87,000,000,000.00	870,000	2,290,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	37.09882	100.00000	37.01716			23,990,400,000,000.00	239,904,000	85,768,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	8.33474	100.00000	8.31455			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	19.09280	100.00000	19.05078			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	10.23991	100.00000	10.71564			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	9.63355	100.00000	9.61198			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	10.13644	100.00000	10.11414			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	10.54926	100.00000	10.52370			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	100.01839	6.82500	100.00000			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	100.01775	6.58500	100.00000			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	54.32793	100.00000	54.19632			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	15.67165	100.00000	13.74344			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	10.74955	100.00000	10.72350			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	100.01866	6.92500	100.00000			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	54.50404	100.00000	54.37200			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
NQ1B14 On	22/05/2015	Spot Bond			100.00000	15.87520	100.00000	13.89151			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	10.94983	100.00000	10.92330			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	100.01973	7.32500	100.00000			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	54.73884	100.00000	54.60624			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	16.25017	100.00000	14.16427			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	81.38959	100.00000	81.21150			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	54.76086	100.00000	54.62820			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	81.50966	100.00000	81.33130			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	54.95653	100.00000	54.82340			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	81.56970	100.00000	81.39121			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	55.20112	100.00000	55.06740			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	55.51909	100.00000	55.38460			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	8.93695	100.00000	8.91530			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	100.02210	8.21500	100.00000			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	53.39595	100.00000	53.27702			0.00	0	36,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	37.08180	100.00000	37.00018			0.00	0	125,700,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	15.29899	100.00000	15.26513			0.00	0	7,500,000.00
NRA01U On	31/03/2013	Spot Bond			100.00000	66.07124	100.00000	65.92501			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
NRA022	On	31/10/2022			100.00000	15.80580	100.00000	15.77101			0.00	0	2,400,000.00
NRA023	On	31/05/2023			100.00000	7.44648	100.00000	7.42982			0.00	0	82,000,000.00
NRA028	On	30/11/2028			100.00000	14.75604	100.00000	14.72338			0.00	0	6,100,000.00
NTC09	On	18/04/2013			100.00000	59.55404	100.00000	59.40977			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	29.01232	100.00000	28.94203			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	28.85708	100.00000	28.78718			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	9.99672	100.00000	9.97250			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	20.07358	100.00000	20.02496			0.00	0	0.00
NTC14	On	26/07/2013			100.00000	53.83605	100.00000	50.06064			0.00	0	0.00
NTC15	On	26/07/2015			100.00000	16.63516	100.00000	9.88852			0.00	0	0.00
OCT1A1	On	18/10/2015			100.00000	12.16605	100.00000	12.13657			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	12.21761	100.00000	12.18802			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	12.24855	100.00000	12.21888			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	12.99105	100.00000	12.95958			0.00	0	0.00
OCT1D1	On	18/10/2015			100.00000	13.81605	100.00000	13.78258			0.00	0	0.00
OCT1E1	On	18/10/2015			100.00000	18.97231	100.00000	18.92634			0.00	0	0.00
OML01	On	27/10/2015			100.00000	18.50894	100.00000	18.46797		2,100,000,000.00		21,000	97,400,000.00
OTCA05	On	30/04/2013			100.00000	57.94289	100.00000	57.80252			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
OTCA06	On	30/04/2014			100.00000	28.50454	100.00000	28.43549			0.00	0	0.00
OTCA07	On	30/04/2013			100.00000	57.86548	100.00000	57.72531			0.00	0	0.00
OTCA08	On	30/04/2014			100.00000	28.29564	100.00000	28.22709			0.00	0	0.00
OTCA10	On	30/04/2017			100.00000	12.03896	100.00000	12.00978			0.00	0	0.00
OTCA1U	On	31/10/2012			100.00000	86.12591	100.00000	85.92792			0.00	0	0.00
OTCA2U	On	31/07/2016			100.00000	4.31810	100.00000	4.29911			0.00	0	0.00
OTCB1U	On	31/10/2012			100.00000	86.47283	100.00000	86.27404			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	12.01262	100.00000	11.98989			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	18.46190	100.00000	18.41718			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	4.29266	100.00000	4.28226			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	64.03701	100.00000	63.83489			0.00	0	0.00
PMM03	On	27/09/2012			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
PNP05	On	21/08/2012			100.00000	68.60335	100.00000	68.60334			0.00	0	0.00
PNP06	On	21/11/2012			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	31.16835	100.00000	31.09285			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	80.01806	100.00000	79.85135			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	95.56353	100.00000	95.31974			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
PR2A4DOn	15/06/2013	Spot Bond			100.00000	64.04369	100.00000	63.88854			0.00	0	0.00
PR2A9DOn	15/06/2013	Spot Bond			100.00000	64.21676	100.00000	64.06119			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	44.13030	100.00000	44.02339			0.00	0	0.00
PR2B1BOn	15/12/2012	Spot Bond			100.00000	95.61059	100.00000	95.36668			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	31.32717	100.00000	31.25128			0.00	0	0.00
PR2B2BOn	15/12/2012	Spot Bond			100.00000	80.19142	100.00000	80.02435			0.00	0	0.00
PR2B4DOn	15/06/2013	Spot Bond			100.00000	64.50521	100.00000	64.34894			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	44.20978	100.00000	44.10268			0.00	0	0.00
PR2C1BOn	15/12/2012	Spot Bond			100.00000	95.69294	100.00000	95.44883			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	31.68219	100.00000	31.60544			0.00	0	0.00
PR2C4DOn	15/06/2013	Spot Bond			100.00000	65.02442	100.00000	64.86689			0.00	0	0.00
PR2D1BOn	15/12/2012	Spot Bond			100.00000	95.90471	100.00000	95.66005			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	32.07458	100.00000	31.99688			0.00	0	0.00
PR2D4DOn	15/06/2013	Spot Bond			100.00000	65.48594	100.00000	65.32730			0.00	0	0.00
PRM1A4On	15/02/2014	Spot Bond			100.00000	37.81432	100.00000	37.72272			0.00	0	0.00
PRP1A3On	01/10/2012	Spot Bond			100.00000	91.73674	100.00000	91.51023			0.00	0	0.00
PRP1B3On	01/10/2012	Spot Bond			100.00000	91.75933	100.00000	91.53276			0.00	0	0.00
PRP1C3On	01/10/2012	Spot Bond			100.00000	91.84967	100.00000	91.62289			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
R009P	On	15/09/2014	Spot Bond			100.00000	18.77689	100.00000	18.73555			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00202	100.00000	0.00202			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			5.61000	127.81688	5.69000	127.54569		122,373,840,950,460.00	813,518,886	21,937,885,140.00	
R158P	On	15/09/2015	Spot Bond			100.00000	8.34528	100.00000	8.32691			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.70901	100.00000	3.70085			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	52.48369	100.00000	52.36816			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.59000	126.93956	7.65000	126.30728		34,781,503,480,020.00	582,543,278	8,348,384,412.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00090	100.00000	0.00090			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00040	100.00000	0.00040			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.51402	92.59456	218.50681	92.22112		15,733,009,440,000.00	72,000,000	978,537,000.00	
R197	On	07/12/2023	Spot Bond			1.53000	269.20114	1.53000	269.18290		86,453,568,000.00	56,505,600	124,198,000.00	
R201	On	21/12/2014	Spot Bond			5.00500	109.62756	5.07000	109.46421		1,551,804,048,795.00	310,050,759	2,465,804,759.00	
R202	On	07/12/2033	Spot Bond			2.10500	198.34038	2.10500	198.32383		1,466,116,923,000.00	696,492,600	1,290,012,203.00	
R2023	On	28/02/2023	Spot Bond			8.00000	97.80697	8.00000	97.75217		3,840,000,000,000.00	480,000,000	2,517,000,000.00	
R203	On	15/09/2017	Spot Bond			6.09000	112.89242	6.17000	112.51128		15,337,164,468,990.00	518,417,811	6,205,442,327.00	
R204	On	21/12/2018	Spot Bond			6.39500	109.60900	6.46500	109.21309		4,784,794,655,685.00	748,208,703	3,840,436,012.00	
R2048	On	28/02/2048	Spot Bond			8.75000	99.45773	8.75000	99.39016		1,470,000,000,000.00	168,000,000	526,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On	31/03/2014	Spot Bond			100.00000	28.90615	100.00000	28.83611			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.13500	103.92979	5.21500	103.80661		8,463,920,922,080.00	648,280,608	2,739,678,456.00	
R207	On	15/01/2020	Spot Bond			6.69500	103.95400	6.77000	103.49602		31,922,375,786,015.00	768,091,977	8,443,385,377.00	
R208	On	31/03/2021	Spot Bond			6.88000	101.83107	6.95000	101.36672		10,064,053,198,400.00	462,798,430	8,029,131,129.00	
R209	On	31/03/2036	Spot Bond			8.20500	82.20960	8.26000	81.71507		46,136,726,700,330.00	623,001,426	9,105,241,426.00	
R210	On	31/03/2028	Spot Bond			1.89000	152.57168	1.89000	152.55984		148,458,159,990.00	78,549,291	267,948,000.00	
R211	On	31/01/2017	Spot Bond			0.55000	121.22242	0.55000	121.21743		5,985,359,600.00	10,882,472	1,261,083,472.00	
R212	On	31/01/2022	Spot Bond			1.46000	124.08981	1.46000	124.08165		1,909,585,100,000.00	307,935,000	1,067,836,046.00	
R213	On	28/02/2031	Spot Bond			8.03500	89.96477	8.09500	89.41658		21,402,615,150,305.00	663,673,323	3,125,990,323.00	
R214	On	28/02/2041	Spot Bond			6.50000	99.86179	6.50000	99.84453		31,941,373,223,500.00	914,057,419	4,725,800,419.00	
R222C	On	15/09/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033		0.00	0	0.00	
R223C	On	15/03/2013	Spot Bond			100.00000	63.37199	100.00000	63.23249		0.00	0	0.00	
R224C	On	15/09/2013	Spot Bond			100.00000	42.24799	100.00000	42.15500		0.00	0	0.00	
R225C	On	15/03/2014	Spot Bond			100.00000	28.16533	100.00000	28.10333		0.00	0	0.00	
R226C	On	15/09/2014	Spot Bond			100.00000	18.77689	100.00000	18.73555		0.00	0	0.00	
R227C	On	15/03/2015	Spot Bond			100.00000	12.51792	100.00000	12.49037		0.00	0	0.00	
R228C	On	15/09/2015	Spot Bond			100.00000	8.34528	100.00000	8.32691		0.00	0	0.00	
R229C	On	15/03/2016	Spot Bond			100.00000	5.56352	100.00000	5.55128		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
R230C	On	15/09/2016	Spot Bond			100.00000	3.70901	100.00000	3.70085			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	51.10214	100.00000	50.98904			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	34.06809	100.00000	33.99269			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	22.71206	100.00000	22.66179			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	15.14137	100.00000	15.10786			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.09425	100.00000	10.07191			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.72950	100.00000	6.71461			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.48633	100.00000	4.47640			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.99089	100.00000	2.98427			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.99393	100.00000	1.98951			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.32928	100.00000	1.32634			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.88619	100.00000	0.88423			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.59079	100.00000	0.58949			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.39386	100.00000	0.39299			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.26257	100.00000	0.26199			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.17505	100.00000	0.17466			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11670	100.00000	0.11644			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
R339C	On	21/06/2021	Spot Bond			100.00000	0.07780	100.00000	0.07763			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05187	100.00000	0.05175			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03458	100.00000	0.03450			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02305	100.00000	0.02300			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01537	100.00000	0.01533			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01025	100.00000	0.01022			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00683	100.00000	0.00682			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00455	100.00000	0.00454			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00304	100.00000	0.00303			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00202	100.00000	0.00202			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00135	100.00000	0.00135			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00090	100.00000	0.00090			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00060	100.00000	0.00060			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00040	100.00000	0.00040			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	34.37812	100.00000	34.29483			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	60.35909	100.00000	60.21286			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	13.70399	100.00000	13.67079			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	17.67767	100.00000	17.62248			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
RCSB2UOn	24/07/2017	Spot Bond			100.00000	1.97929	100.00000	1.97058			0.00	0	0.00
RCSC07On	06/09/2012	Spot Bond			100.00000	98.61420	100.00000	98.35469			0.00	0	0.00
RCSC08On	08/03/2013	Spot Bond			100.00000	97.28103	100.00000	97.02901			0.00	0	0.00
RCSC09On	06/06/2013	Spot Bond			100.00000	65.57878	100.00000	65.37404			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.00000	65.51502	100.00000	65.30593			0.00	0	0.00
RDFB01 On	30/03/2015	Spot Bond			100.00000	17.08615	100.00000	17.04476			0.00	0	0.00
RDFC04On	06/09/2013	Spot Bond			100.00000	47.59057	100.00000	98.86217			0.00	0	0.00
RES010 On	21/09/2012	Spot Bond			100.00000	95.34467	100.00000	95.10329			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			100.00000	88.30284	100.00000	88.09309			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			100.00000	21.37796	100.00000	21.32617			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	102.97444	5.87500	102.95832			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.00000	83.63674	100.00000	83.45047			0.00	0	0.00
RES12 On	20/08/2015	Spot Bond			100.00000	14.92738	100.00000	8.85688			0.00	0	165,000,000.00
RESB01On	03/06/2014	Spot Bond			100.00000	32.30527	100.00000	32.22702			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	68.55847	100.00000	68.39238			0.00	0	0.00
RP002 On	28/02/2013	Spot Bond			100.00000	66.41570	100.00000	66.25480			0.00	0	0.00
RP004 On	25/11/2014	Spot Bond			100.00000	25.66129	100.00000	25.59914			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
RP005	On	31/03/2017	Spot Bond			100.00000	12.64077	100.00000	12.61574			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.20143	100.00000	12.17187			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	13.99849	100.00000	13.96458			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	13.99849	100.00000	13.96458			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	57.68714	100.00000	52.31627			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	33.72806	100.00000	33.64636			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	25.37578	100.00000	25.32554			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	23.81856	100.00000	23.76086			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.45165	5.25000	100.43750			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.46326	100.00000	0.46215			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.52370	100.00000	2.51759			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	88.80309	100.00000	88.63198			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.20260	100.00000	13.17337			500,000,000.00	5,000	6,100,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.80503	100.00000	7.79022			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	81.73220	100.00000	81.65267			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
SBK12	On	24/11/2016	Spot Bond			100.00000	16.05745	100.00000	16.02211			1,720,000,000,000.00	17,200,000	122,260,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	12.28482	100.00000	12.25506			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.19648	8.00000	109.17307			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.65349	100.00000	7.63495			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	9.10428	100.00000	9.08222			0.00	0	7,000,000.00
SBK17	On	31/07/2024	Spot Bond			100.00000	0.00394	100.00000	0.00393			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	21.46372	100.00000	21.41648			0.00	0	18,100,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	66.08448	100.00000	65.93822			13,455,000,000.00	134,550	1,644,850.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.28091	100.00000	12.25374			0.00	0	7,300,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	122.80780	5.75000	122.78556			9,775,000,000.00	1,700,000	4,700,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	45.44851	100.00000	45.34847			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	63.58926	100.00000	63.44853			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	26.46791	100.00000	26.40965			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	26.46791	100.00000	26.40965			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	26.46791	100.00000	26.40965			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	65.98020	100.00000	65.83497			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.27588	100.00000	13.24666			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	26.46791	100.00000	26.40965			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
SBN35	On	15/09/2015	Spot Bond			100.00000	26.46791	100.00000	26.40965			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	66.07124	100.00000	65.92501			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	66.07124	100.00000	65.92501			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.22486	100.00000	9.20251			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	31.05955	100.00000	32.83429			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	24.40081	100.00000	24.34170			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.73966	100.00000	10.71364			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	62.41783	100.00000	62.26661			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	38.35644	100.00000	38.26352			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.97475	100.00000	13.94398			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	38.34555	100.00000	38.25266			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.29698	100.00000	10.27204			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.66587	100.00000	8.64487			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.88227	100.00000	0.88032			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.16191	100.00000	9.13971			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.72277	100.00000	11.69681			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.70039	10.05000	102.67303			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.61386	100.00000	8.58697			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
SBS22	On	23/05/2015	Spot Bond			100.00000	16.63299	100.00000	16.59269			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	7.49724	100.00000	7.95069			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.46235	100.00000	6.55467			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	107.39179	8.00000	107.37643			3,600,232,000,000.00	450,029,000	154,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.00006	100.00000	9.97804			25,800,000,000,000.00	258,000,000	86,000,000.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.74782	100.00000	10.72416			200,000,000,000.00	2,000,000	2,305,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	70.36317	100.00000	70.20829			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	16.49960	100.00000	16.46328			600,000,000.00	6,000	4,400,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	60.82968	100.00000	60.69420			0.00	0	3,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.53311	100.00000	6.51866			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.29802	100.00000	5.28636			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.92816	100.00000	11.89927			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	78.52461	100.00000	78.37243			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.66203	100.00000	2.65558			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04268	100.00000	0.04257			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.59328	6.50000	100.58149			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.78515	100.00000	11.75660			0.00	0	49,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS02	On	29/06/2013	Spot Bond			100.00000	62.30141	100.00000	62.15049			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	18.06252	100.00000	18.01876			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.54974	100.00000	10.52419			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.32821	8.75000	102.31214			61,250,000.00	7,000	803,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	50.62916	100.00000	50.51772			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	13.39986	100.00000	13.37037			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	56.31467	100.00000	56.19004			3,000,800,000,000.00	30,008,000	10,008,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	13.27588	100.00000	13.24666			0.00	0	36,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	26.47357	100.00000	26.40943			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.32210	100.00000	10.29709			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.92374	100.00000	14.88759			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.43035	100.00000	8.40993			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	14.89405	100.00000	14.86109			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.38113	100.00000	17.32686			900,000,000,000.00	9,000,000	3,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.06448	100.00000	9.04252			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.45662	100.00000	10.43128			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	10.39024	100.00000	10.35780			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.26435	100.00000	9.24045			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
SSN005 On	31/03/2021	Spot Bond			6.75000	102.48576	6.75000	102.46247			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	23.10943	100.00000	23.07313			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	100.75760	7.25000	100.73810			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	9.73855	100.00000	9.70815			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	100.80219	8.75000	100.74466			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	104.63294	13.50000	104.54184			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	0.01305	100.00000	0.01300			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			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
SYN878 On	21/02/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
SYN922 On	20/08/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
SYN923 On	21/08/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN925 On	23/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN933 On	19/10/2012	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
SYN934	On	01/10/2012			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN935	On	05/11/2012			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN936	On	13/11/2012			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN937	On	14/11/2012			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN938	On	16/11/2012			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN939	On	16/11/2012			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN940	On	20/09/2012			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN941	On	20/11/2012			100.00000	80.39648	100.00000	80.21978		47,100,000,000,000.00	471,000,000	168,000,000.00	
SYN942	On	20/11/2012			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SYN943	On	16/11/2012			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN944	On	22/11/2012			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SYN945	On	23/11/2012			100.00000	79.86871	100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	24.29744	100.00000	24.24367			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	12.41211	100.00000	12.38464			0.00	0	0.00
T018	On	15/07/2014			100.00000	30.92647	100.00000	30.85840			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	36.96672	100.00000	36.88534			0.00	0	0.00
TFS100	On	22/01/2013			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
TFS101	On	06/02/2013			100.00000	68.60902	100.00000	68.48030			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
TFS73	On	11/02/2013	Spot Bond			6.27500	100.08003	6.27500	100.06319			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	60.10826	100.00000	59.96265			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	59.23985	100.00000	59.09634			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	14.91767	100.00000	14.88153			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.92530	8.00000	102.90336			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	101.34453	6.27000	101.32739			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	37.77729	100.00000	37.70250			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	36.58307	100.00000	36.46886			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.75012	100.00000	7.72593			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.97396	100.00000	7.94906			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.47645	100.00000	8.45780			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.45519	100.00000	8.42879			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.48481	100.00000	9.45520			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	13.73759	100.00000	13.69470			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	88.02591	100.00000	87.81731			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	11.28837	100.00000	11.26102			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	87.96196	100.00000	87.75352			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	88.83545	100.00000	88.62494			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	88.14512	100.00000	87.93624			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	88.38354	100.00000	88.17410			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	6.90211	100.00000	6.88539			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.39317	100.00000	7.37526			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.72054	100.00000	7.70183			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.37529	100.00000	8.35500			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.81179	100.00000	8.79044			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	13.43865	100.00000	13.40610			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.98305	100.00000	10.95644			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	13.14058	100.00000	13.10875			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	11.23573	100.00000	11.20851			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.55685	100.00000	7.53855			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.66598	100.00000	7.64741			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.72054	100.00000	7.70183			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	11.06727	100.00000	11.04046			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	11.23573	100.00000	11.20851			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	11.81479	100.00000	11.78617			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.26616	100.00000	8.24614			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	11.81479	100.00000	11.78617			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	12.65707	100.00000	12.62641			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.35740	100.00000	9.33474			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	12.60443	100.00000	12.57390			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	16.81582	100.00000	16.77508			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	13.72237	100.00000	13.68913			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	16.97375	100.00000	16.93262			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	42.56894	100.00000	42.46581			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	25.38862	100.00000	25.33243			900,000,000.00	9,000	6,600,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.95630	6.00000	102.93991			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.86651	100.00000	12.83819			6,371,300,000,000.00	63,713,000	1,047,070,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	15.03475	100.00000	15.00166			2,178,300,000.00	21,783	306,611,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	13.74227	100.00000	13.71201			0.00	0	145,600,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	9.58652	100.00000	9.56541			0.00	0	137,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.11896	100.00000	11.09449			3,400,000,000.00	34,000	26,934,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1	On	15/04/2022	Spot Bond			100.00000	0.04554	100.00000	0.04532			44,500,000,000,000.00	445,000,000	250,000,000.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	0.04554	100.00000	0.04532			39,600,000,000,000.00	396,000,000	238,000,000.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	0.04554	100.00000	0.04532			40,000,000,000,000.00	400,000,000	200,000,000.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	0.04554	100.00000	0.04532			16,800,000,000,000.00	168,000,000	84,000,000.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	0.04554	100.00000	0.04532			9,800,000,000,000.00	98,000,000	49,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.78606	10.00000	99.75935			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.79139	9.75000	99.76534			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.79556	100.00000	9.77029			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			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
TSP134	On	27/06/2013	Spot Bond			100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	15.78885	100.00000	15.75410			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	84.42730	100.00000	84.24216			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	29.13130	100.00000	29.06073			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.04874	100.00000	12.01955			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.47731	100.00000	18.43254			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	16.14471	100.00000	16.10918			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	84.01829	100.00000	83.82820			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	38.97459	100.00000	38.88017			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	84.04414	100.00000	83.85400			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	38.96127	100.00000	38.86260			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	84.13726	100.00000	83.94690			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	39.39394	100.00000	39.29851			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.22185	100.00000	16.17120			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	11.58490	100.00000	11.54873			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.52730	100.00000	9.49755			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	73.80682	100.00000	73.66679			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
VOD004	On	28/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	99.99966	100.00000	99.99959			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.10397	100.00000	12.08107			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	19.19239	100.00000	19.15014			360,811,400,000.00	3,608,114	67,889,114.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.18942	100.00000	11.16448			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	20.57923	100.00000	20.53393			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.81349	100.00000	12.78528			0.00	0	20,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.27952	100.00000	11.25469			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.06975	100.00000	11.04538			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.97651	100.00000	10.95235			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	43.67196	100.00000	43.57635			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	35.69069	100.00000	35.61170			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.88852	100.00000	9.86676			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	27.23710	100.00000	27.17682			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	22.24918	100.00000	22.20020			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.73757	100.00000	7.72044			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	15.88145	100.00000	15.84649			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.86676	100.00000	9.84504			0.00	0	75,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On	30/09/2019	Spot Bond			100.00000	0.31503	100.00000	0.31434			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.14437	100.00000	6.13275			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02474	100.00000	0.02469			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.14437	100.00000	6.13275			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.46256	100.00000	16.43132			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.84202	100.00000	16.81007			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.78894	100.00000	15.75899			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.78894	100.00000	15.75899			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.97133	100.00000	14.94292			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.97133	100.00000	14.94292			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.16912	100.00000	14.14224			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.16912	100.00000	14.14224			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.33371	100.00000	13.30842			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.33371	100.00000	13.30842			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.57142	100.00000	12.54757			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.57142	100.00000	12.54757			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019	On	21/09/2015	Spot Bond			100.00000	11.83199	100.00000	11.80961			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.83199	100.00000	11.80961			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.19968	100.00000	11.17849			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.60117	100.00000	10.58111			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.92451	100.00000	7.90948			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.48566	100.00000	7.47146			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.04431	100.00000	7.03095			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.04431	100.00000	7.03095			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.66686	100.00000	6.65421			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.29766	100.00000	6.28571			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.91472	100.00000	5.90309			0.00	0	0.00
Total for j-Bonds :											654,625,164,852,270.00	,686,303,206	97,118,871,550.00	
Grand Total:											54,625,219,431,875.00	86,309,577	97,120,291,311.00	