



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 03/10/2012

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	14/12/2012	Foreign Exchange Future			8.52220	8.52220	8.44980	8.44980		15.68	345,489,988.00	40,540	299,591.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			677.59400	0.67759	743.986	14.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			27.79400	0.02779	21.786	14.76	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			549.40060	0.54940	612.073	14.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			49.60060	0.04960	39.873	14.74	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			509.04980	0.50905	570.205	14.74	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			59.24980	0.05925	48.005	14.74	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			12.58250	0.01258	13.993	24.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,962.78250	1.96278	1,891.793	24.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			5.28180	0.00528	5.923	27.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,655.48180	2.65548	2,583.723	27.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			59.84320	0.05984	70.159	19.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			840.04320	0.84004	777.959	19.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			58.00850	0.05801	67.958	19.21	0.00	0	11,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			858.20850	0.85821	795.758	19.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			39.75590	0.03976	46.160	20.44	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,089.95590	1.08996	1,023.960	20.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			86.82760	0.08683	102.423	17.95	0.00	0	29,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			637.02760	0.63703	580.223	17.95	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			85.39050	0.08539	100.711	18.00	0.00	0	250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			645.59050	0.64559	588.511	18.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			73.62630	0.07363	86.671	18.45	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			723.82630	0.72383	664.471	18.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			134.18830	0.13419	159.015	16.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			434.38830	0.43439	386.815	16.80	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			122.60870	0.12261	145.462	17.03	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			472.80870	0.47281	423.262	17.03	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			102.83750	0.10284	121.783	17.48	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			553.03750	0.55304	499.583	17.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			211.16180	0.21116	247.635	15.68	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			261.36180	0.26136	225.435	15.68	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			176.15600	0.17616	207.638	16.13	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			326.35600	0.32636	285.438	16.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			146.90860	0.14691	173.831	16.58	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			397.10860	0.39711	351.631	16.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			304.11030	0.30411	352.496	15.04	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			154.31030	0.15431	130.296	15.04	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			293.40810	0.29341	340.695	15.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			163.60810	0.16361	138.495	15.10	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			277.92280	0.27792	323.549	15.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			178.12280	0.17812	151.349	15.20	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			470.06420	0.47006	529.562	14.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			70.26420	0.07026	57.362	14.73	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			432.54000	0.43254	490.243	14.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			82.74000	0.08274	68.043	14.73	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			332.20240	0.33220	383.300	14.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			132.40240	0.13240	111.100	14.88	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.62470	8.62470	8.55410	8.55410		16.31	10,694,628.00	1,240	29,880.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			52.92520	0.05293	56.625	24.17	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,348.82520	2.34883	2,281.925	24.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			139.01060	0.13901	153.927	19.73	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,134.91060	1.13491	1,079.227	19.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			82.78370	0.08278	89.972	22.02	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,728.68370	1.72868	1,665.272	22.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			64.38180	0.06438	69.461	23.19	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,060.28180	2.06028	1,994.761	23.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			269.97910	0.26998	301.333	17.20	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			565.87910	0.56588	526.633	17.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			210.37570	0.21038	234.438	18.09	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			756.27570	0.75628	709.738	18.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			166.39160	0.16639	184.775	19.01	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			962.29160	0.96229	910.075	19.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			671.42400	0.67142	733.435	14.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			117.32400	0.11732	108.735	14.84	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			600.29660	0.60030	660.358	14.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			146.19660	0.14620	135.658	14.88	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			299.32530	0.29933	333.949	16.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			495.22530	0.49523	459.249	16.84	0.00	0	200.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.72110	8.72110	8.64870	8.64870		16.78	8,721,100.00	1,000	7,406.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			441.03320	0.44103	481.332	16.90	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			532.33320	0.53233	500.232	16.90	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			437.55700	0.43756	477.557	16.93	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			538.85700	0.53886	506.457	16.93	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			434.11570	0.43412	473.818	16.96	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			545.41570	0.54542	512.718	16.96	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.87050	8.87050	8.79470	8.79470		17.67	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,040.61480	1.04061	1,109.668	15.59	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			245.91480	0.24591	239.168	15.59	0.00	0	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	13/12/2013	Foreign Exchange Future	9.00	Call			588.70310	0.58870	637.982	18.02	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			794.00310	0.79400	767.481	18.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.01300	9.01300	8.93830	8.93830		18.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,344.45270	1.34445	1,416.501	16.21	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			406.15270	0.40615	403.502	16.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.60670	9.60670	9.53770	9.53770		19.18	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.52220	8.52220	8.44980	8.44980		15.68	170,444.00	20	1,323.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			30,578.67390	0.30579	35,372.544	15.13	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			15,598.67390	0.15599	13,152.544	15.13	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			17,938.34660	0.17938	21,134.645	16.08	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			31,958.34660	0.31958	27,914.645	16.08	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.62470	8.62470	8.55410	8.55410		16.31	0.00	0	10.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			31,866.54230	0.31867	35,533.602	16.63	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			45,456.54230	0.45457	42,063.602	16.63	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.72110	8.72110	8.64870	8.64870		16.78	0.00	0	5.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			44,103.31970	0.44103	48,133.200	16.90	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			53,233.31970	0.53233	50,023.200	16.90	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			43,755.70130	0.43756	47,755.700	16.93	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			53,885.70130	0.53886	50,645.700	16.93	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			43,411.56670	0.43412	47,381.766	16.96	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			54,541.56670	0.54542	51,271.766	16.96	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.69460	13.69460	13.63270	13.63270		12.95	4,628,774.80	338	7,764.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,394.31430	1.39431	1,454.793	13.66	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			11.61430	0.01161	10.193	13.66	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			447.26230	0.44726	490.459	12.54	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			184.56230	0.18456	165.859	12.54	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			345.98720	0.34599	385.683	12.76	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			263.28720	0.26329	241.083	12.76	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			276.65220	0.27665	311.437	12.95	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			343.95220	0.34395	316.837	12.95	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			191.86160	0.19186	220.810	13.60	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			509.16160	0.50916	476.210	13.60	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			131.92000	0.13192	155.714	14.26	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			699.22000	0.69922	661.114	14.26	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.85560	13.85560	13.79720	13.79720		13.73	16,141,774.00	1,165	4,540.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			312.83590	0.31284	335.000	14.90	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			915.63590	0.91564	879.400	14.90	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			630.45130	0.63045	667.261	13.23	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			363.25130	0.36325	341.662	13.23	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			547.76320	0.54776	581.814	13.50	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			450.56320	0.45056	426.214	13.50	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			464.91490	0.46491	494.645	13.84	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			567.71490	0.56771	539.045	13.84	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			14.00660	14.00660	13.94580	13.94580		14.45	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			711.80110	0.71180	757.670	14.15	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			576.00110	0.57600	561.070	14.15	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			720.63240	0.72063	766.784	14.12	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			564.83240	0.56483	550.184	14.12	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			716.20130	0.71620	762.214	14.14	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			570.40130	0.57040	555.614	14.14	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10860	0.10860	0.10830	0.10830		16.30	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			250.15670	0.00250	266.640	17.15	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			420.15670	0.00420	406.640	17.15	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11000	0.11000	0.10980	0.10980		17.57	0.00	0	75.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,002.62050	0.02003	2,023.282	17.79	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			22.62050	0.00023	23.282	17.79	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,127.07510	0.01127	1,148.112	17.57	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			147.07510	0.00147	148.112	17.57	0.00	0	0.00

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¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			535.25370	0.00535	550.851	18.63	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			555.25370	0.00555	550.851	18.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			11.00250	11.00250	10.93340	10.93340		12.55	25,195,725.00	2,290	73,587.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,437.97990	1.43798	1,506.026	15.15	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			4.57990	0.00458	3.526	15.15	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,093.24960	1.09325	1,160.026	13.38	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			9.84960	0.00985	7.526	13.38	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			88.50500	0.08851	99.778	14.11	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			655.10500	0.65510	597.278	14.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			236.71210	0.23671	269.708	12.47	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			253.31210	0.25331	217.208	12.47	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			216.81160	0.21681	245.816	12.55	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			283.41160	0.28341	243.316	12.55	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			181.54800	0.18155	206.049	12.86	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			348.14800	0.34815	303.549	12.86	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			674.29960	0.67430	732.867	12.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			40.89960	0.04090	30.367	12.11	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			588.03140	0.58803	643.499	11.85	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			54.63140	0.05463	40.999	11.85	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			302.05250	0.30205	339.687	12.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			188.65250	0.18865	157.187	12.28	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.14670	11.14670	11.08020	11.08020		13.31	0.00	0	13,637.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			449.46710	0.44947	479.448	12.93	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			339.26710	0.33927	302.748	12.93	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.28210	11.28210	11.21360	11.21360		13.79	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			502.19500	0.50219	528.637	13.67	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			538.59500	0.53859	496.537	13.67	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			498.41610	0.49842	524.619	13.70	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			544.81610	0.54482	502.519	13.70	0.00	0	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	14/06/2013	Foreign Exchange Future	11.24	Call			506.00080	0.50600	532.687	13.65	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			532.40080	0.53240	490.587	13.65	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.49420	11.49420	11.42080	11.42080		14.33	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			808.07100	0.80807	835.854	13.73	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			587.27100	0.58727	541.654	13.73	0.00	0	0.00
2025	On	01/11/2012	Bond Future			112.03144	112.03144	110.69270	110.69270			0.00	0	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			10,702.70000	10.70270	12,041.440		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			10,692.70000	10.69270	12,031.440		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			10,682.70000	10.68270	12,021.440		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			109.76967	109.76967	108.07416	108.07416			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			9,084.16000	9.08416	10,779.670		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			9,074.16000	9.07416	10,769.670		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			9,064.16000	9.06416	10,759.670		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			117.91463	117.91463	116.12380	116.12380			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			12,133.80000	12.13380	13,924.630		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			12,123.80000	12.12380	13,914.630		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			12,113.80000	12.11380	13,904.630		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	01/11/2012	Index Future			475.82300	475.82300	475.38200	475.38200			0.00	0	12.00
AL7T	On	07/02/2013	Index Future			482.63200	482.63200	482.18400	482.18400			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			424.25700	424.25700	423.71700	423.71700			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			430.32900	430.32900	429.78000	429.78000			0.00	0	118.00
AUS / R	On	14/12/2012	Foreign Exchange Future			8.65060	8.65060	8.64630	8.64630		12.05	0.00	0	10,866.00
AUS / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			285.46630	0.28547	291.909	11.93	0.00	0	0.00
AUS / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			99.16630	0.09917	101.309	11.93	0.00	0	0.00
AUS / R	On	18/03/2013	Foreign Exchange Future			8.69160	8.69160	8.68960	8.68960		12.17	78,224.40	9	4,458.00
AUS / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			377.29400	0.37729	377.240	11.98	0.00	0	0.00
AUS / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			197.69400	0.19769	195.640	11.98	0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future			8.73540	8.73540	8.73070	8.73070			0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			0.00000	0.00000	0.000		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			19.30000	0.01930	14.600		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			0.00000	0.00000	0.000		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			29.30000	0.02930	24.600		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			0.00000	0.00000	0.000		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			9.30000	0.00930	4.600		0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future			8.78050	8.78050	8.77440	8.77440		13.03	0.00	0	2,150.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			400.03000	0.40003	402.092	13.22	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			515.63000	0.51563	511.592	13.22	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			396.44420	0.39644	398.461	13.24	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			522.04420	0.52204	517.961	13.24	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			392.88860	0.39289	394.867	13.26	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			528.48860	0.52849	524.367	13.26	0.00	0	0.00
AUS / R	On	14/12/2015	Foreign Exchange Future			9.00980	9.00980	8.99900	8.99900		14.30	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.61310	8.61310	8.58270	8.58270		12.42	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			321.76090	0.32176	345.068	12.27	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			89.06090	0.08906	81.968	12.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future			8.69660	8.69660	8.66920	8.66920		12.15	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			286.96310	0.28696	310.700	12.07	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			257.76310	0.25776	254.100	12.07	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			282.24760	0.28225	305.855	12.09	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			263.04760	0.26305	259.255	12.09	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			278.12360	0.27812	301.067	12.10	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			268.92360	0.26892	264.467	12.10	0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.13100	0.13100	0.11250	0.11250			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.11030	0.11030	0.10150	0.10150			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.03370	0.03370	0.04090	0.04090			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.04360	0.04360	0.05080	0.05080			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.15060	0.15060	0.14180	0.14180			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.03420	0.03420	0.03250	0.03250			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.02820	0.02820	0.13170	0.13170			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.14400	0.14400	0.14240	0.14240			0.00	0	14,500.00
CF CAN On	14/12/2012	Can-Do Future			0.19430	0.19430	0.19260	0.19260			0.00	0	3,700.00
CF CAN On	14/12/2012	Can-Do Future			0.06240	0.06240	0.16420	0.16420			0.00	0	4,600.00
CF CAN On	14/12/2012	Can-Do Future			0.07930	0.07930	0.06950	0.06950			0.00	0	32,250.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.09980	9.09980	9.04400	9.04400		14.21	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			232.63130	0.23263	256.958	14.05	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			228.63130	0.22863	197.158	14.05	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.22500	9.22500	9.17140	9.17140		15.15	0.00	0	25.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	18/03/2013	Foreign Exchange Future		9.14	Call			387.75110	0.38775	414.045	14.98	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.14	Put			356.35110	0.35635	329.045	14.98	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Call			383.60170	0.38360	409.599	15.01	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Put			362.20170	0.36220	334.599	15.01	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Call			379.57510	0.37958	405.198	15.04	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			368.17510	0.36818	340.198	15.04	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry			10.89390	10.89390	10.82400	10.82400		10.91	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.73	Call			122.75020	0.12275	176.698	12.67	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.73	Put			28.75020	0.02875	12.798	12.67	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.74	Call			115.07780	0.11508	167.997	12.57	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.74	Put			31.07780	0.03108	14.097	12.57	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.75	Call			107.58320	0.10758	159.418	12.46	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.75	Put			33.58320	0.03358	15.518	12.46	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.77	Call			93.17180	0.09317	142.663	12.26	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.77	Put			39.17180	0.03917	18.763	12.26	0.00	0	3,000.00
DABE	On	02/11/2012	Any day expiry			8.47240	8.47240	8.44000	8.44000		15.34	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.43	Call			0.00000	0.00000	169.964	15.29	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.43	Put			0.00000	0.00000	127.564	15.29	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Call			0.00000	0.00000	164.865	15.31	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.44	Put			0.00000	0.00000	132.465	15.31	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Call			0.00000	0.00000	159.874	15.34	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.45	Put			0.00000	0.00000	137.474	15.34	0.00	0	0.00
DABE	On	02/11/2012	Any day expiry	8.60	Call			0.00000	0.00000	102.695	16.22	0.00	10,000	10,000.00
DABE	On	02/11/2012	Any day expiry	8.60	Put			0.00000	0.00000	230.295	16.22	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry			6.91890	6.91890	6.95240	6.95240		15.40	0.00	3,000	3,000.00
DANZ	On	04/10/2012	Any day expiry	6.79	Call			163.76240	0.16376	129.421	17.83	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.79	Put			1.36240	0.00136	0.521	17.83	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.80	Call			154.09950	0.15410	119.635	17.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On	04/10/2012	Any day expiry	6.80	Put			1.69950	0.00170	0.735	17.61	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.81	Call			144.51390	0.14451	109.928	17.39	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.81	Put			2.11390	0.00211	1.028	17.39	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.85	Call			107.29890	0.10730	72.532	16.51	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.85	Put			4.89890	0.00490	3.632	16.51	0.00	0	5,000.00
DANZ	On	04/10/2012	Any day expiry	6.92	Call			50.59620	0.05060	22.578	16.00	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.92	Put			18.19620	0.01820	23.678	16.00	0.00	0	5,000.00
DANZ	On	04/10/2012	Any day expiry	6.93	Call			43.91170	0.04391	18.439	16.30	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.93	Put			21.51170	0.02151	29.539	16.30	0.00	0	3,000.00
DAUD	On	09/10/2012	Any day expiry			8.61880	8.61880	8.61420	8.61420		11.09	0.00	2,000	0.00
DAUD	On	09/10/2012	Any day expiry	8.58	Call			70.96500	0.07096	71.991	11.42	0.00	0	3,000.00
DAUD	On	09/10/2012	Any day expiry	8.58	Put			36.76500	0.03676	33.192	11.42	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.64	Call			41.38130	0.04138	41.676	11.69	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.64	Put			67.18130	0.06718	62.876	11.69	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.65	Call			37.90540	0.03791	38.146	11.84	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.65	Put			73.70540	0.07371	69.346	11.84	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.66	Call			34.69110	0.03469	34.889	11.98	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.66	Put			80.49110	0.08049	76.089	11.98	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.46970	8.46970	8.39810	8.39810		15.24	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			998.68000	0.99868	1,070.063	17.79	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.58000	0.00058	0.363	17.79	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			681.80860	0.68181	752.157	16.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			3.70860	0.00371	2.457	16.08	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			555.85870	0.55586	624.908	15.40	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			7.75870	0.00776	5.208	15.40	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			223.15460	0.22315	273.713	14.80	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			75.05460	0.07505	54.013	14.80	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			98.64100	0.09864	127.153	15.61	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			210.54100	0.21054	167.453	15.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.72	Call			49.68890	0.04969	65.416	16.90	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			371.58890	0.37159	315.716	16.90	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.50510	8.50510	8.43290	8.43290		15.65	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			112.63620	0.11264	137.238	16.71	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			399.73620	0.39974	352.138	16.71	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			726.25490	0.72625	795.170	14.80	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			13.35490	0.01335	10.070	14.80	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			607.14480	0.60714	674.023	14.72	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			24.24480	0.02424	18.923	14.72	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			174.62130	0.17462	209.952	15.70	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			251.72130	0.25172	214.852	15.70	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.53850	8.53850	8.46590	8.46590		15.58	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			234.42140	0.23442	270.798	15.62	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			278.52140	0.27852	242.298	15.62	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			166.33190	0.16633	193.399	16.54	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			420.43190	0.42043	374.899	16.54	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			770.37090	0.77037	838.106	14.60	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			24.47090	0.02447	19.606	14.60	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			655.53160	0.65553	720.956	14.56	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			39.63160	0.03963	32.456	14.56	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.57510	8.57510	8.50260	8.50260		17.72	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			227.36260	0.22736	258.527	16.62	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			444.76260	0.44476	403.427	16.62	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			266.23510	0.26624	302.107	16.15	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			363.63510	0.36364	327.007	16.15	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			262.74160	0.26274	298.207	16.19	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			370.14160	0.37014	333.107	16.19	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			259.29790	0.25930	294.359	16.22	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			376.69790	0.37670	339.259	16.22	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			710.93110	0.71093	775.663	14.64	0.00	0	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	29/01/2013	Any day expiry	7.85	Put			58.33110	0.05833	50.563	14.64	0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.60400	8.60400	8.53270	8.53270		16.26	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			312.72140	0.31272	350.662	16.29	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			390.02140	0.39002	356.662	16.29	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			309.15200	0.30915	346.719	16.33	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			396.45200	0.39645	362.719	16.33	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			275.79870	0.27580	309.736	16.70	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			463.09870	0.46310	425.736	16.70	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			755.26300	0.75526	819.746	14.74	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			72.56300	0.07256	65.746	14.74	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			316.33290	0.31633	354.648	16.26	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			383.63290	0.38363	350.648	16.26	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			111.54607	111.54607	110.67735	110.67735			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,687.35000	4.68735	5,556.070		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			4,677.35000	4.67735	5,546.070		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			4,667.35000	4.66735	5,536.070		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			8.90953	87.80864	8.93787	87.57027			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,157.38000	2.15738	2,395.750		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			9.01403	89.03467	9.04341	88.79231			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future	8.54	Put			4,303.62000	4.30362	4,061.260		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			4,214.93000	4.21493	3,972.570		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			4,126.37000	4.12637	3,884.010		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			424.68600	424.68600	424.16500	424.16500			0.00	0	305.00
GOVI	On	01/11/2012	GOVI	403.96	Call			202,050.00000	20.20500	207,260.000		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			430.76400	430.76400	430.23400	430.23400			0.00	0	24.00
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			27,560.00000	2.75600	22,260.000		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			27,660.00000	2.76600	22,360.000		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			27,760.00000	2.77600	22,460.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			193.15500	193.15500	190.25200	190.25200			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			195.92000	195.92000	192.97400	192.97400			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			515.25600	515.25600	514.17300	514.17300			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			522.48200	522.48200	521.38100	521.38100			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FOn		17/10/2012	Jibar Tradeable Future			5.06000	94.94000	5.05000	94.95000			0.00	0	500.00
JIBAR FOn		21/11/2012	Jibar Tradeable Future			4.93000	95.07000	4.94000	95.06000			0.00	0	0.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			4.84000	95.16000	4.86000	95.14000			0.00	0	840.00
JIBAR FOn		16/01/2013	Jibar Tradeable Future			4.79000	95.21000	4.82000	95.18000			0.00	0	0.00
JIBAR FOn		20/02/2013	Jibar Tradeable Future			4.72000	95.28000	4.78000	95.22000			0.00	0	0.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			4.71000	95.29000	4.76000	95.24000			0.00	0	1,000.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			4.71000	95.29000	4.76000	95.24000			0.00	0	500.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			4.75000	95.25000	4.81000	95.19000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			4.85000	95.15000	4.91000	95.09000			0.00	0	1,500.00
JIBAR FOn		19/03/2014	Jibar Tradeable Future			4.97000	95.03000	5.04000	94.96000			0.00	0	800.00
JIBAR FOn		18/06/2014	Jibar Tradeable Future			5.12000	94.88000	5.18000	94.82000			0.00	0	0.00
JIBAR FOn		17/09/2014	Jibar Tradeable Future			5.26000	94.74000	5.32000	94.68000			0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.96790	6.96790	7.00170	7.00170		10.74	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			392.51300	0.39251	362.721	10.73	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			20.81300	0.02081	24.821	10.73	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future			7.00820	7.00820	7.04370	7.04370		12.49	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Call			312.52150	0.31252	296.183	12.43	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Put			158.82150	0.15882	177.983	12.43	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Call			306.80670	0.30681	290.683	12.44	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Put			163.10670	0.16311	182.483	12.44	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Call			301.16250	0.30116	285.253	12.44	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Put			167.46250	0.16746	187.053	12.44	0.00	0	0.00
R023	On	01/11/2012	Bond Future			6.99447	106.90551	7.01675	106.73816			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			174.27000	0.17427	341.620		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			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	01/11/2012	Bond Future	7.05	Call			249.11000	0.24911	416.460		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			323.88000	0.32388	491.230		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.06460	108.39824	7.08789	108.22773			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			351.00000	0.35100	180.490		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			277.58000	0.27758	107.070		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			204.23000	0.20423	33.720		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.12149	105.80112	7.14546	105.62935			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			758.45000	0.75845	586.680		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			686.23000	0.68623	514.460		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			614.07000	0.61407	442.300		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.30798	123.37052	5.36011	123.21608		2.15	0.00	0	14,929.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,255.70000	1.25570	1,401.320	2.27	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			20.78000	0.02078	11.960	2.27	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,569.65000	2.56965	2,723.960	2.36	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.21000	0.00021	0.080	2.36	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.32274	125.09316	5.38167	124.93557		2.04	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,422.05000	2.42205	2,568.570	2.22	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			52.61000	0.05261	41.540	2.22	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.32280	119.81003	5.38796	119.65150		1.98	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			668.90000	0.66890	745.640	1.99	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			785.56000	0.78556	703.770	1.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/05/2013	Bond Future	5.35	Call			681.17000	0.68117	758.750	2.00	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			773.49000	0.77349	692.540	2.00	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			693.56000	0.69356	771.980	2.00	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			761.55000	0.76155	681.440	2.00	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			0.00	0	0.00
R157/R2On		15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.50169	129.78350	7.51912	129.60687		11.05	0.00	0	35,351.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,595.92000	3.59592	3,710.650	11.56	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			601.28000	0.60128	539.380	11.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			5,026.60000	5.02660	5,166.310	11.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			288.44000	0.28844	251.520	11.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			9,421.47000	9.42147	9,593.600	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			21.03000	0.02103	16.530	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			12,252.91000	12.25291	12,428.900	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			2.30000	0.00230	1.660	11.95	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.57827	126.30590	7.59643	126.12584		11.93	0.00	0	1,650.00
R186	On	07/02/2013	Bond Future	8.00	Call			5,906.99000	5.90699	6,017.200	12.35	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			1,997.93000	1.99793	1,928.080	12.35	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			8,085.35000	8.08535	8,216.550	12.62	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,198.71000	1.19871	1,149.850	12.62	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,177.35000	9.17735	9,316.850	12.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			930.76000	0.93076	890.200	12.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,308.59000	1.30859	1,344.460	11.67	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,418.16000	7.41816	7,273.970	11.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,084.36000	2.08436	2,136.970	11.80	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			5,583.20000	5.58320	5,455.750	11.80	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.64511	127.83927	7.66375	127.65791		11.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2013	Bond Future	7.39	Call			3,373.13000	3.37313	3,440.140	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,074.45000	6.07445	5,960.100	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,414.26000	3.41426	3,481.870	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,015.46000	6.01546	5,901.710	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,455.69000	3.45569	3,523.900	11.74	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			5,956.88000	5.95688	5,843.730	11.74	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.43002	213.43002	213.44557	213.44557			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			5,544.43000	5.54443	5,559.980		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			5,554.43000	5.55443	5,569.980		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			5,564.43000	5.56443	5,579.980		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			283.28329	283.28329	279.55371	279.55371			0.00	0	6,288.00
R197	On	01/11/2012	Bond Future	266.99	Call			12,563.71000	12.56371	16,293.290		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			12,553.71000	12.55371	16,283.290		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			12,543.71000	12.54371	16,273.290		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future			4.77547	111.22405	4.82575	111.11860		1.46	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			619.06000	0.61906	713.890	1.52	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			25.38000	0.02538	14.760	1.52	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.70396	108.36893	4.76260	108.26115		1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			595.27000	0.59527	668.680	1.42	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			196.94000	0.19694	162.570	1.42	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.61313	109.68451	4.68021	109.57624		1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			67.95000	0.06795	83.990	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,107.29000	1.10729	1,015.060	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			70.43000	0.07043	86.920	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,093.44000	1.09344	1,001.660	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			72.98000	0.07298	89.930	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,079.65000	1.07965	988.330	1.15	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R202	On	01/11/2012	Bond Future			211.16072	211.16072	206.56348	206.56348			144,433,932.48	684	50,731.00
R202	On	01/11/2012	Bond Future	191.99	Call			14,573.48000	14.57348	19,170.720		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			14,563.48000	14.56348	19,160.720		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			14,553.48000	14.55348	19,150.720		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			5.75540	111.61246	5.80248	111.40332		4.37	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,615.28000	4.61528	4,824.210	4.76	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			0.40000	0.00040	0.190	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.79557	113.17089	5.84620	112.95799		4.30	0.00	0	11,950.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,805.59000	1.80559	1,942.780	4.42	0.00	0	12,600.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.11	Put			704.41000	0.70441	628.700	4.42	0.00	0	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,525.51000	3.52551	3,708.880	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			212.10000	0.21210	182.570	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,573.59000	4.57359	4,771.360	4.64	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			94.91000	0.09491	79.780	4.64	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.82505	110.38818	5.87864	110.17353		4.35	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,536.84000	1.53684	1,647.520	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,411.47000	1.41147	1,307.500	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,494.66000	1.49466	1,603.490	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,449.23000	1.44923	1,343.410	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,515.67000	1.51567	1,625.420	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,430.26000	1.43026	1,325.360	4.40	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.06264	112.79292	6.10978	112.54104		5.52	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,732.77000	5.73277	5,984.330	6.01	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			0.64000	0.00064	0.320	6.01	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.11017	110.33755	6.16020	110.08125		5.80	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,739.59000	5.73959	5,975.190	6.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			143.40000	0.14340	122.700	6.26	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.15136	111.67703	6.20377	111.41850		5.67	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,141.66000	2.14166	2,280.440	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,717.92000	1.71792	1,598.170	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,168.90000	2.16890	2,308.720	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,696.15000	1.69615	1,577.440	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,196.32000	2.19632	2,337.180	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,674.59000	1.67459	1,556.920	5.69	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4.93105	105.24723	4.98248	105.18715		0.80	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			163.74000	0.16374	200.450	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			84.95000	0.08495	61.580	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.83427	102.95178	4.90217	102.89005		0.66	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			184.02000	0.18402	210.060	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			313.33000	0.31333	277.640	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.68476	104.20159	4.77484	104.13992		0.49	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			44.90000	0.04490	52.150	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,000.17000	1.00017	945.750	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			45.71000	0.04571	53.060	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			994.03000	0.99403	939.710	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			46.52000	0.04652	53.980	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			987.89000	0.98789	933.680	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.40523	107.03962	6.42714	106.91134		6.69	0.00	0	18,919.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,485.84000	6.48584	6,613.840	7.28	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			0.83000	0.00083	0.550	7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.46225	104.89469	6.48540	104.76381		7.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,555.73000	6.55573	6,673.920	7.64	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			172.31000	0.17231	159.620	7.64	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.51434	106.16808	6.53836	106.03645		6.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,961.50000	1.96150	2,018.990	6.87	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,501.80000	2.50180	2,427.660	6.87	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,987.41000	1.98741	2,045.420	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,472.62000	2.47262	2,399.000	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,013.53000	2.01353	2,072.050	6.88	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
R207	On	02/05/2013	Bond Future	6.46	Put			2,443.69000	2.44369	2,370.580	6.88	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On		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			6.56097	101.88313	6.58292	101.74216		7.87	4,279,091.46	42	11,904.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,828.04000	1.82804	1,920.610	8.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			383.89000	0.38389	335.490	8.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,685.65000	5.68565	5,824.520	8.56	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			7.90000	0.00790	5.800	8.56	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,864.34000	6.86434	7,004.810	8.56	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			1.57000	0.00157	1.070	8.56	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.61910	103.30572	6.64214	103.16203		8.11	0.00	0	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			559.22000	0.55922	584.340	7.91	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			4,660.70000	4.66070	4,542.130	7.91	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			7,019.52000	7.01952	7,147.310	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			228.13000	0.22813	212.230	8.75	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.66865	101.16678	6.69245	101.02212		8.18	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,415.93000	2.41593	2,482.400	8.27	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			2,674.13000	2.67413	2,595.940	8.27	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,446.59000	2.44659	2,513.600	8.28	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,643.90000	2.64390	2,566.250	8.28	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,385.48000	2.38548	2,451.390	8.26	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			2,704.63000	2.70463	2,625.880	8.26	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.31187	79.50856	8.33938	79.27441			16.90	0.00	0	7,349.00
R209	On 01/11/2012	Bond Future	8.99	Call			5,399.08000	5.39908	5,604.260		17.82	0.00	0	0.00
R209	On 01/11/2012	Bond Future	8.99	Put			164.47000	0.16447	135.500		17.82	0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.38902	80.61875	8.41742	80.38072			17.63	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call			6,546.86000	6.54686	6,713.630		18.56	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put			1,450.45000	1.45045	1,379.190		18.56	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.45519	78.45573	8.48424	78.21544			18.19	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call			2,593.54000	2.59354	2,675.120		18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put			6,844.21000	6.84421	6,685.500		18.01	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call			2,624.11000	2.62411	2,706.400		18.02	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put			6,785.25000	6.78525	6,627.250		18.02	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call			2,655.13000	2.65513	2,738.130		18.03	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put			6,726.89000	6.72689	6,569.600		18.03	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 01/11/2012	Bond Future			159.53152	159.53152	156.66734	156.66734				0.00	0	3,414.00
R210	On 01/11/2012	Bond Future	144.99	Call			11,677.34000	11.67734	14,541.520			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			11,667.34000	11.66734	14,531.520			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			11,657.34000	11.65734	14,521.520			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			123.49032	123.49032	122.99572	122.99572			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,005.72000	1.00572	1,500.320		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			995.72000	0.99572	1,490.320		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			985.72000	0.98572	1,480.320		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			129.68934	129.68934	128.19799	128.19799			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			6,207.99000	6.20799	7,699.340		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			6,197.99000	6.19799	7,689.340		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			6,187.99000	6.18799	7,679.340		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.06274	91.19758	8.08026	91.04388		14.70	0.00	0	6,022.00
R213	On	01/11/2012	Bond Future	7.75	Call			487.62000	0.48762	503.750		0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,450.57000	3.45057	3,313.000		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			6,178.58000	6.17858	6,316.250		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			103.78000	0.10378	87.750		0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.14327	92.47096	8.16143	92.31439		15.31	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			7,258.07000	7.25807	7,369.380		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,215.76000	1.21576	1,170.500		0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.20939	90.05915	8.22794	89.90144		15.77	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,876.88000	2.87688	2,930.780		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,261.47000	6.26147	6,157.660		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.85	Call			2,910.50000	2.91050	2,964.880	15.68	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,205.52000	6.20552	6,102.190	15.68	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,944.35000	2.94435	2,999.200	15.69	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,149.92000	6.14992	6,047.060	15.69	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/R1On		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			8.34169	81.29217	8.36919	81.04495			0.00	0	1,714.00
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			3,523.70000	3.52370	3,276.480		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			3,427.51000	3.42751	3,180.290		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			3,331.50000	3.33150	3,084.280		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On		28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future			1.34790	1.34790	1.33630	1.33630		15.68	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.34	Call			348.24580	0.03482	410.507	15.53	0.00	0	0.00
YUAN/R On		14/12/2012	Foreign Exchange Future	1.34	Put			385.24580	0.03852	331.507	15.53	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future			1.35430	1.35430	1.34320	1.34320		15.93	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.29	Call			835.72360	0.08357	922.567	15.23	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.29	Put			303.72360	0.03037	279.567	15.23	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.30	Call			774.28700	0.07743	857.923	15.24	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.30	Put			342.28700	0.03423	314.923	15.24	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.31	Call			720.36240	0.07204	800.463	15.38	0.00	0	0.00
YUAN/R On		18/03/2013	Foreign Exchange Future	1.31	Put			388.36240	0.03884	357.463	15.38	0.00	0	0.00
Total for Derivatives :												559,833,682.14	62,328	1 238 956.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>														
AA02	On	28/03/2016	Spot Bond			100.00000	11.54663	100.00000	11.46200			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	24.62156	100.00000	24.45933			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.90402	100.00000	8.83876			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	123.71886	5.00000	123.66823			0.00	0	46,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	20.70605	100.00000	20.56736			0.00	0	16,610,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	38.39829	100.00000	38.14110			0.00	0	11,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.99062	100.00000	9.91818			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	16.76522	100.00000	16.65476			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	56.40807	100.00000	55.99462			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	69.83419	100.00000	69.44765			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	30.79763	100.00000	30.58177			0.00	0	200,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	7.23408	100.00000	7.18616			0.00	0	200,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	21.50783	100.00000	21.35190			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	38.82099	100.00000	38.53646			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.08120	100.00000	11.99266			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.77752	100.00000	7.72051			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.33746	100.00000	7.28368			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.39694	100.00000	7.34273			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On	15/03/2015			100.00000	24.37858	100.00000	24.21529			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			100.00000	21.73472	100.00000	21.57541			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	27.93409	100.00000	27.74699		1,460,000,000,000.00	14,600,000	7,300,000.00	
ABL11B	On	29/09/2014			100.00000	27.55948	100.00000	27.35748			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	21.41211	100.00000	21.25518			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	10.59481	100.00000	10.51800			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	77.63579	100.00000	77.17091			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	53.91320	100.00000	53.55210			0.00	0	1,700,000.00
ABL8B	On	19/09/2013			100.00000	57.77041	100.00000	57.34699			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	91.74756	100.00000	91.08112			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	93.51536	100.00000	93.03905			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	85.15429	100.00000	84.01890			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	69.83419	100.00000	69.44765			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	43.83898	100.00000	43.53648			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	21.00073	100.00000	20.85354			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	91.25762	8.00000	91.16975			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	22.76934	100.00000	22.61931			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	15.56092	100.00000	15.44810			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.30844	9.58000	100.23106			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.13790	100.00000	10.06360			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	12.83976	100.00000	12.71856			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	102.12555	4.50000	102.05633			0.00	0	0.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	19.69662	100.00000	19.38388			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	4.31057	100.00000	6.35232			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	21.74940	100.00000	21.59853			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.63368	100.00000	5.59460			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	101.36704	100.00000	100.74499			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.04980	100.00000	4.02171			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	69.83419	100.00000	69.44765			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	69.83419	100.00000	69.44765			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	69.83419	100.00000	69.44765			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.52295	100.00000	2.50866			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.52295	100.00000	2.50866			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.54439	6.82500	100.48844			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.45729	100.00000	7.41492			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.79738	100.00000	13.71899			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On	21/09/2016	Spot Bond			100.00000	10.58367	100.00000	10.50610			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.71548	100.00000	12.64324			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	25.33455	100.00000	25.19063			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	11.59815	100.00000	11.53154			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.98715	100.00000	10.92387			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	22.43228	100.00000	22.30272			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	21.47746	100.00000	21.35307			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.09421	100.00000	9.00930			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	7.70621	100.00000	7.63426			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	20.42624	100.00000	20.30794			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.84246	100.00000	24.72559			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.92189	100.00000	19.85560			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	18.77041	100.00000	18.66169			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	18.00724	100.00000	17.90294			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	17.66280	100.00000	17.56051			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	8.98542	100.00000	8.90060			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	22.20927	100.00000	22.06053			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	63.14905	100.00000	62.79032			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58	On	16/07/2017	Spot Bond			100.00000	9.45483	100.00000	12.84840			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	15.40554	100.00000	15.31631			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	14.45429	100.00000	14.37058			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.44673	95.66000	2.41366			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.64710	100.00000	2.62947			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.97255	100.00000	3.92036			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	11.44795	100.00000	11.37127			0.00	0	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	23.26234	100.00000	23.10906			0.00	0	6,600,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	11.09899	100.00000	11.02545			0.00	0	5,300,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	9.34982	100.00000	9.28720			0.00	0	11,050,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.38119	100.00000	15.27816			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	35.26117	100.00000	35.01659			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.49612	4.00000	119.41992			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	7.23408	100.00000	7.18616			0.00	0	100,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.41823	100.00000	6.37393			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.56056	100.00000	3.53599			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	64.14752	100.00000	63.68246			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	84.62271	100.00000	84.04574			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	57.06790	100.00000	56.64962			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL01U On	30/06/2015	Spot Bond			100.00000	18.63756	100.00000	18.50244			0.00	0	0.00
ACL020 On	31/08/2013	Spot Bond			100.00000	60.55242	100.00000	60.10861			0.00	0	0.00
ACL024 On	20/04/2013	Spot Bond			100.00000	66.34418	100.00000	65.86319			0.00	0	0.00
ACL025 On	31/08/2013	Spot Bond			100.00000	60.55242	100.00000	60.10861			0.00	0	0.00
ACL026 On	08/05/2013	Spot Bond			100.00000	63.35615	100.00000	62.89682			0.00	0	0.00
ACL027 On	20/05/2013	Spot Bond			100.00000	70.45574	100.00000	69.99150			0.00	0	0.00
ACL028 On	15/09/2015	Spot Bond			13.50000	100.83348	13.50000	100.72438			0.00	0	0.00
ACL029 On	20/08/2015	Spot Bond			100.00000	19.01632	100.00000	18.87845			0.00	0	0.00
ACL033 On	20/08/2015	Spot Bond			100.00000	19.27368	100.00000	19.13395			0.00	0	0.00
ACL036 On	20/08/2015	Spot Bond			100.00000	22.92826	100.00000	22.76203			0.00	0	0.00
ACL038 On	16/10/2012	Spot Bond			100.00000	97.85523	100.00000	98.71988			0.00	0	0.00
ACL039 On	20/09/2013	Spot Bond			100.00000	56.84348	100.00000	56.42686			0.00	0	0.00
ACL041 On	20/09/2013	Spot Bond			100.00000	56.81289	100.00000	56.39649			0.00	0	0.00
ACL042 On	20/08/2015	Spot Bond			100.00000	18.75896	100.00000	18.62295			0.00	0	0.00
ACL047 On	22/10/2018	Spot Bond			100.00000	1.52162	100.00000	1.51300			0.00	0	0.00
ACL053 On	29/01/2013	Spot Bond			100.00000	96.20386	100.00000	95.46760			0.00	0	0.00
ACL054 On	29/01/2013	Spot Bond			100.00000	96.20386	100.00000	95.46760			0.00	0	0.00
ACL068 On	22/02/2014	Spot Bond			100.00000	42.01806	100.00000	41.71343			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070	On	31/12/2013	Spot Bond			100.00000	38.62320	100.00000	38.34319			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	15.40392	100.00000	15.31642			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	95.97125	100.00000	95.23490			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	12.93467	100.00000	12.86119			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.93467	100.00000	12.86119			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	57.22091	100.00000	56.80151			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.28123	100.00000	16.16190			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	17.07418	100.00000	16.94903			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.92775	100.00000	15.81101			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	16.16659	100.00000	16.04810			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.27168	100.00000	16.15242			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.88050	100.00000	10.80881			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.88050	100.00000	10.80881			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.93783	100.00000	10.86576			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.73341	100.00000	12.64008			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.93783	100.00000	10.86576			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.82318	100.00000	10.75186			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	24.87996	100.00000	24.73901			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL089	On	20/12/2014	Spot Bond			100.00000	20.30261	100.00000	20.15380			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	84.68230	100.00000	84.10623			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	39.04237	100.00000	38.75621			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.45012	100.00000	12.35887			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	39.04237	100.00000	38.75621			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	84.68230	100.00000	84.10623			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.07353	100.00000	8.01435			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.06471	100.00000	8.00560			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.07431	100.00000	8.01513			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	7.86529	100.00000	7.80764		1,800,000,000,000.00	18,000,000	9,000,000.00	
ACL099	On	20/12/2013	Spot Bond			100.00000	38.69104	100.00000	38.40746			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.29003	100.00000	8.22927			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	97.35449	100.00000	98.27218			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	65.90449	100.00000	65.42669			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	97.35449	100.00000	98.27218			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.59682	100.00000	10.51915			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	38.79644	100.00000	38.51209			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	41.90149	100.00000	41.62540			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116	On	31/01/2014	Spot Bond			100.00000	44.08261	100.00000	43.76302			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.81147	100.00000	8.74759			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.82343	100.00000	8.75946			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.70196	100.00000	7.65821			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	44.59264	100.00000	44.26933			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.31606	100.00000	4.28747			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.10746	100.00000	4.07996			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.46733	100.00000	6.43059			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.01490	100.00000	2.99470			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.12935	100.00000	3.10839			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.64261	100.00000	7.58659			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	29.56856	100.00000	29.35418			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	29.56856	100.00000	29.35418			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	44.59264	100.00000	44.26933			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	29.11437	100.00000	28.90330			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	27.72018	100.00000	27.51701			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	27.67063	100.00000	27.46781			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.50680	100.00000	7.45178			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137	On	02/09/2016			100.00000	11.27286	100.00000	11.19024			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	7.49635	100.00000	7.44141			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	10.70852	100.00000	10.63796			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	84.84896	100.00000	84.27175			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	10.76585	100.00000	10.69491			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	20.38404	100.00000	20.23464		280,000,000,000.00	2,800,000	2,000,000.00	
ACL143	On	20/12/2016			100.00000	10.14306	100.00000	10.06872			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	9.47902	100.00000	9.40955			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	7.65981	100.00000	7.60367			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	46.72417	100.00000	46.38171			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	39.04637	100.00000	38.81239			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	38.84641	100.00000	38.61363			0.00	0	0.00
ACL151	On	20/03/2017			100.00000	9.49986	100.00000	9.44293			0.00	0	0.00
ACL152	On	08/02/2014			100.00000	42.72879	100.00000	42.41901			0.00	0	0.00
ACL153	On	20/03/2015			100.00000	19.64571	100.00000	19.52798			0.00	0	0.00
ACL154	On	20/03/2015			100.00000	19.49319	100.00000	19.37638			0.00	0	0.00
ACL155	On	20/03/2015			100.00000	19.78926	100.00000	19.67067			0.00	0	0.00
ACL156	On	20/03/2017			100.00000	9.47957	100.00000	9.42277			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL157	On	20/03/2017	Spot Bond			100.00000	9.12461	100.00000	9.06992			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	19.67262	100.00000	19.55474			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	19.77132	100.00000	19.65284			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.55622	100.00000	10.50601			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	15.75176	100.00000	15.65737			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	19.71749	100.00000	19.59933			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	29.41337	100.00000	29.19780			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.35206	100.00000	19.21023			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	38.56456	100.00000	38.28190			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	10.38367	100.00000	10.33483			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	8.81450	100.00000	8.74990			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.40560	1.75000	102.36375			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	19.88638	100.00000	19.74062			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	91.68442	100.00000	91.03109			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.18258	100.00000	15.07130			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	8.74239	100.00000	8.67832			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	7.83761	100.00000	7.78016			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.31631	100.00000	7.26268			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL176	On	30/11/2012	Spot Bond			100.00000	91.73027	100.00000	91.07660			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	56.26203	100.00000	55.73096			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	29.01400	100.00000	28.74013			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	91.35915	100.00000	90.70813			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	17.06319	100.00000	16.90212			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	10.70843	100.00000	10.60735		140,000,000,000.00	0.00	1,400,000	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	10.10544	100.00000	10.01005			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	9.22286	100.00000	9.13581			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	10.29839	100.00000	10.20118			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	8.85146	100.00000	8.76792			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.00000	3.87184	100.00000	3.83530			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.00000	0.12265	100.00000	0.12149			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.00000	0.12265	100.00000	0.12149			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.00000	47.98209	100.00000	47.33795			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.00000	47.98209	100.00000	47.33795			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	88.30973	100.00000	87.70068			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	88.28438	100.00000	87.67552			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	74.44321	100.00000	73.95003			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On	18/11/2016			100.00000	2.54831	100.00000	2.52983			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	21.32844	100.00000	21.17381			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	22.05795	100.00000	21.89804			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	22.54430	100.00000	22.38085			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	9.52823	100.00000	9.46441			0.00	0	11,400,000.00
AIR02	On	30/04/2023			100.00000	16.70334	100.00000	16.59268			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	28.70711	100.00000	28.49898			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	17.15627	100.00000	17.04136			0.00	0	9,800,000.00
AIR03U	On	26/10/2014			100.00000	26.19151	100.00000	26.00163			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	16.70539	100.00000	16.59471			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	6.81304	100.00000	6.76577			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	37.48458	100.00000	37.23760			0.00	0	300,000.00
BAW10	On	01/10/2016			100.00000	10.08003	100.00000	10.00696			0.00	0	35,000,000.00
BAW11	On	01/10/2018			100.00000	10.66016	100.00000	10.58915			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	16.23336	100.00000	17.98499			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	7.85702	100.00000	9.76471			0.00	0	0.00
BAW14U	On	01/01/2014			100.00000	36.88602	100.00000	36.54162			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	19.68602	100.00000	19.55488			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.00000	9.13755	100.00000	9.07131			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	57.66863	100.00000	57.24595			80,000,000,000.00	800,000	200,000.00
BAW5	On	15/09/2013	Spot Bond			100.00000	51.65514	100.00000	51.30917			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	26.83190	100.00000	26.63737			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	27.11873	100.00000	26.93808			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	11.65656	100.00000	11.57891			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	43.68412	100.00000	43.36740			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.69771	100.00000	17.56940			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	57.09171	100.00000	56.67780			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.45773	100.00000	19.31666			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.42977	100.00000	19.28890			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.25242	100.00000	13.15634			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.55110	100.00000	16.43110			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.84044	100.00000	12.74734			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	15.31294	100.00000	15.20192			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	15.31294	100.00000	15.20192			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.31294	100.00000	15.20192			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	16.20904	100.00000	16.09152			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13	On	31/03/2016			100.00000	17.23521	100.00000	17.11025			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	19.45773	100.00000	19.31666			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	14.92966	100.00000	14.82143			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	100.17234	8.00000	100.10768			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	12.95731	100.00000	12.86336			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	11.78886	100.00000	11.70339			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	11.78886	100.00000	11.70339			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	28.61420	100.00000	28.40675			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	82.80509	100.00000	82.25912			0.00	0	0.00
BAYA22	On	30/09/2015			100.00000	17.51914	100.00000	17.39213			0.00	0	0.00
BAYA23	On	30/06/2017			100.00000	13.85921	100.00000	13.72980			0.00	0	0.00
BAYA24	On	30/06/2017			100.00000	14.53672	100.00000	14.40099			0.00	0	0.00
BAYA25	On	30/06/2017			100.00000	12.35816	100.00000	12.24277			0.00	0	0.00
BAYA26	On	30/09/2017			100.00000	1.58217	100.00000	1.56740			0.00	0	185,000,000.00
BAYA27	On	30/09/2017			100.00000	1.78909	100.00000	1.76534			0.00	0	0.00
BAYA28	On	30/09/2013			100.00000	45.85249	100.00000	45.24366			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	20.58833	100.00000	20.43906			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	17.60422	100.00000	17.47659			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On	31/03/2017			100.00000	16.47802	100.00000	16.35856			0.00	0	0.00
BAYB05	On	30/06/2019			100.00000	15.13436	100.00000	14.99305			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.33078	100.00000	5.30058			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	19.05619	100.00000	18.91804			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	17.34328	100.00000	17.21754			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	10.70573	100.00000	10.62812			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	10.70573	100.00000	10.62812			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	12.94374	100.00000	12.84989			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	11.21553	100.00000	11.13421			0.00	0	0.00
BCJ01	On	10/03/2013			100.00000	74.28571	100.00000	73.38710			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	29.50683	100.00000	29.29056			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	18.38517	100.00000	18.25042			0.00	0	0.00
BCP61U	On	24/10/2012			100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
BCP62U	On	16/11/2012			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
BCP63U	On	07/12/2012			100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	4.26165	100.00000	4.23357			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	9.93675	100.00000	9.88030			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	11.09550	100.00000	11.03247			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028	Spot Bond			100.00000	11.91342	100.00000	11.83449			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	31.77892	100.00000	31.54851			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	55.52689	100.00000	55.38421			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	42.39726	100.00000	42.08988			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	41.94927	100.00000	41.64514			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	56.37788	100.00000	55.96914			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	43.58984	100.00000	43.27381			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	82.84946	100.00000	82.30320			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	7.63815	100.00000	7.58217			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	27.42697	100.00000	27.22595			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	24.87006	100.00000	24.63784			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	59.72754	100.00000	59.33400			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			100.00000	11.82813	100.00000	11.74237			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			100.00000	11.88656	100.00000	11.80038			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			100.00000	12.06185	100.00000	11.97439			0.00	0	0.00
BG22B1	On	21/07/2016	Spot Bond			100.00000	12.64614	100.00000	12.55445			0.00	0	0.00
BG22C1	On	21/07/2016	Spot Bond			100.00000	13.23042	100.00000	13.13451			0.00	0	0.00
BG22D1	On	21/07/2016	Spot Bond			100.00000	14.86645	100.00000	14.75867			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YUOn	21/07/2016	Spot Bond			100.00000	4.26153	100.00000	4.23064			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.87930	100.00000	9.80767			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	10.28473	100.00000	10.21016			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	10.45849	100.00000	10.38265			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	10.51640	100.00000	10.44016			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	11.21141	100.00000	11.13014			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	12.13811	100.00000	12.05011			0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	2.66849	100.00000	2.64914			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	2.66849	100.00000	2.64914			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.82031	100.00000	8.75567			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.38912	100.00000	9.32030			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.54425	100.00000	9.47429			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	103.48862	8.00000	103.42137			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	10.00964	100.00000	9.93627			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	10.04943	100.00000	9.97578			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond			100.00000	2.38245	100.00000	2.36499			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond			100.00000	2.38245	100.00000	2.36499			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond			100.00000	32.08979	100.00000	31.87835			0.00	0	4,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC14	On	26/10/2012	Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	80.21978	1,000.00000	75.25773			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	56.78421	100.00000	56.46162			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.14845	100.00000	12.06037			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.10595	100.00000	7.05443			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.49917	100.00000	7.44480			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.16969	100.00000	12.08145			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.52004	100.00000	12.42927			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.15707	100.00000	13.06169			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.81133	100.00000	15.69671			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.68938	100.00000	14.58289			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	57.53955	100.00000	57.11782			0.00	0	86,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	55.57354	100.00000	55.17064			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	88.57262	100.00000	87.95179			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	38.61294	100.00000	38.24846			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.26004	100.00000	8.20016			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	95.64287	100.00000	94.91277			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	34.71884	100.00000	34.49008			0.00	0	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	23.18838	100.00000	23.03559			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.48994	100.00000	14.38489			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	31.13238	100.00000	30.90668			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	19.71598	100.00000	19.58607		300,000,000,000.00	0.00	3,000,000	10,700,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	116.38344	8.00000	116.30781			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.74492	100.00000	13.64527			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	119.44332	8.00000	119.36697			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.49896	100.00000	16.34491			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	15.08893	100.00000	14.98951			0.00	0	6,100,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.41953	100.00000	0.41402			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	151.93740	4.00000	151.84028			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.94774	100.00000	15.84209			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	15.09249	100.00000	14.99249			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.75377	100.00000	11.67505			0.00	0	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.33924	100.00000	13.24147			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On	28/03/2016	Spot Bond			12.05000	100.21781	12.05000	100.15242			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	92.57922	100.00000	91.90510			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	37.82418	100.00000	37.54995			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	27.02893	100.00000	26.83297			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	92.38779	100.00000	91.70512			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	19.43064	100.00000	19.24723			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	84.52187	100.00000	83.94689			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	85.52854	100.00000	84.94539			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.69934	100.00000	31.46700			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	57.09340	100.00000	56.67494			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	69.83419	100.00000	69.44765			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	69.83419	100.00000	69.44765			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	69.83419	100.00000	69.44765			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	69.83419	100.00000	69.44765			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	57.09340	100.00000	56.67494			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	57.09340	100.00000	56.67494			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	60.52564	100.00000	60.08203			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	57.11890	100.00000	56.70025			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118	On	20/06/2013	Spot Bond			100.00000	56.86389	100.00000	56.44712			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	56.65988	100.00000	56.24460			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	61.10346	100.00000	60.66046			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	22.55766	100.00000	22.39411			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	55.58843	100.00000	55.18541			0.00	0	0.00
CLN130	On	20/08/2015	Spot Bond			100.00000	22.41353	100.00000	22.25104			0.00	0	0.00
CLN132	On	20/09/2013	Spot Bond			100.00000	56.86389	100.00000	56.44712			0.00	0	0.00
CLN133	On	20/09/2013	Spot Bond			100.00000	56.68539	100.00000	56.26991			0.00	0	0.00
CLN134	On	20/08/2015	Spot Bond			100.00000	23.17533	100.00000	23.00731			0.00	0	0.00
CLN135	On	22/08/2013	Spot Bond			100.00000	61.22450	100.00000	60.78063			0.00	0	0.00
CLN136	On	22/08/2013	Spot Bond			100.00000	61.04402	100.00000	60.60145			0.00	0	0.00
CLN138	On	31/08/2013	Spot Bond			100.00000	61.00773	100.00000	60.56059			0.00	0	0.00
CLN140	On	20/06/2013	Spot Bond			100.00000	57.16991	100.00000	56.75088			0.00	0	0.00
CLN141	On	20/06/2013	Spot Bond			100.00000	56.99140	100.00000	56.57368			0.00	0	0.00
CLN143	On	20/09/2013	Spot Bond			100.00000	57.04240	100.00000	56.62431			0.00	0	0.00
CLN145	On	20/09/2013	Spot Bond			100.00000	54.46931	100.00000	54.10449			0.00	0	0.00
CLN147	On	19/04/2013	Spot Bond			13.64000	106.39723	13.64000	106.28221			0.00	0	0.00
CLN149	On	20/09/2013	Spot Bond			100.00000	52.13830	100.00000	51.78908			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152 On	20/08/2013	Spot Bond			100.00000	62.75879	100.00000	62.30378			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	89.91881	100.00000	89.27035			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	40.62335	100.00000	40.32561			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	40.27203	100.00000	39.97686			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	40.27203	100.00000	39.97686			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	66.81414	100.00000	66.32974			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	22.91054	100.00000	22.74444			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.52963	100.00000	16.40847			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	16.34811	100.00000	16.22828			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	36.30676	100.00000	36.04354			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	36.30676	100.00000	36.04354			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	36.30676	100.00000	36.04354			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	36.30676	100.00000	36.04354			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	36.30676	100.00000	36.04354			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	36.30676	100.00000	36.04354			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	12.93095	100.00000	12.83617			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	36.30676	100.00000	36.04354			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	89.76415	100.00000	89.11681			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174 On	31/03/2013	Spot Bond			100.00000	82.70698	100.00000	82.16166			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	82.84783	100.00000	82.30158			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	82.75828	100.00000	82.21261			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	82.75828	100.00000	82.21261			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.06622	100.00000	31.83374			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.38773	100.00000	12.29693			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66769	100.00000	66.66767			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66769	100.00000	66.66767			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.98628	100.00000	12.89110			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.65030	100.00000	12.56695			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.98628	100.00000	12.89110			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	10.51115	100.00000	11.24929			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.70606	100.00000	33.45902			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	35.19501	100.00000	34.93706			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.34323	2.76000	100.32081			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.85107	100.00000	13.75066			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.41914	2.76000	106.36190			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.85224	8.25000	100.78471			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195 On	15/06/2014	Spot Bond			100.00000	35.21111	100.00000	34.95303			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.98628	100.00000	12.89110			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	12.98628	100.00000	12.89110			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.71094	100.00000	3.68492			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.02611	2.40000	110.96940			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.19762	100.00000	13.10089			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	84.03674	100.00000	83.46893			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	84.70601	100.00000	84.12846			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	57.69523	100.00000	57.27235			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	41.26277	100.00000	40.96034			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	22.19913	100.00000	22.03820			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	22.27332	100.00000	22.11183			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	99.79504	8.52000	103.97518			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.46786	100.00000	22.30497			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.38524	100.00000	22.22294			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.95261	100.00000	10.87320			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.95261	100.00000	10.87320			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	104.03342	8.64500	103.96128			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222 On	20/10/2016	Spot Bond			8.64500	104.03342	8.64500	103.96128			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	34.79304	100.00000	34.53803			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	36.46532	100.00000	36.19805			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	14.45467	100.00000	14.35891			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	9.98982	100.00000	9.91660			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	10.86839	100.00000	10.78873			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	57.33404	100.00000	56.91381			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	57.35475	100.00000	56.93436			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	21.99262	100.00000	23.49654			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	21.99262	100.00000	23.49654			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	37.18567	100.00000	36.96283			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	95.03740	100.00000	94.31742			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	65.21562	100.00000	66.74249			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	67.22990	100.00000	66.74249			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.50808	100.00000	14.42115			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.91727	100.00000	9.84537			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	91.98301	100.00000	91.30832			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	9.95117	100.00000	9.89154			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On	24/02/2015	Spot Bond			100.00000	21.29934	100.00000	21.14492			0.00	0	0.00
CLN241	On	24/02/2017	Spot Bond			100.00000	10.17022	100.00000	10.09649			0.00	0	0.00
CLN242	On	24/02/2019	Spot Bond			9.35000	101.12369	9.35000	101.04838			0.00	0	0.00
CLN243	On	24/02/2019	Spot Bond			9.35000	101.12369	9.35000	101.04838			0.00	0	0.00
CLN244	On	25/02/2015	Spot Bond			100.00000	21.24774	100.00000	21.09370			0.00	0	0.00
CLN245	On	25/02/2015	Spot Bond			100.00000	21.26701	100.00000	21.11282			0.00	0	0.00
CLN246	On	24/02/2017	Spot Bond			100.00000	14.80362	100.00000	14.69629			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			100.00000	14.74910	100.00000	14.64217			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.00000	20.05257	100.00000	19.90559			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	14.49836	100.00000	14.39324			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	19.52460	100.00000	19.38149			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	19.52460	100.00000	19.38149			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	19.52460	100.00000	19.38149			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	19.52460	100.00000	19.38149			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	19.52460	100.00000	19.38149			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	19.68509	100.00000	19.54081			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	9.23992	100.00000	9.17219			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	9.23992	100.00000	9.17219			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258	On	26/03/2017			100.00000	9.23992	100.00000	9.17219			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	9.23992	100.00000	9.17219			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	9.23992	100.00000	9.17219			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	9.29025	100.00000	9.22215			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	100.31290	9.65000	100.23459			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	29.21515	100.00000	29.00102			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	29.38969	100.00000	29.17661			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	77.82514	100.00000	77.18548			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	38.89501	100.00000	38.60993			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	38.89501	100.00000	38.60993			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	9.27624	100.00000	9.18962			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	10.39049	100.00000	10.31434			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	13.93145	100.00000	13.83044			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	11.93560	100.00000	11.84812			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	8.63939	100.00000	8.57607			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	8.58788	100.00000	8.52494			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	8.63939	100.00000	8.57607			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	8.31471	100.00000	10.43164			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276	On	24/05/2017			100.00000	12.33962	100.00000	12.22441			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	12.30110	100.00000	12.18625			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	8.61878	100.00000	8.55562			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	18.17283	100.00000	18.03963			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.40374	100.00000	10.30553			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.44585	100.00000	16.29062			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	16.01299	100.00000	15.86184			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	16.72403	100.00000	16.56617			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	11.07022	100.00000	10.96573			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	11.07022	100.00000	10.96573			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	11.07022	100.00000	10.96573			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	11.07022	100.00000	10.96573			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	11.07486	100.00000	10.92940			0.00	0	0.00
CLN289	On	30/08/2017			100.00000	2.05937	100.00000	2.03232			0.00	0	0.00
CLN290	On	26/06/2017			100.00000	1.77652	100.00000	1.75098			0.00	0	100,000,000.00
CLN291	On	26/06/2017			100.00000	1.77652	100.00000	1.75098			0.00	0	90,000,000.00
CLN292	On	26/06/2017			100.00000	1.77652	100.00000	1.75098			0.00	0	150,000,000.00
CLN293	On	30/06/2017			100.00000	1.76641	100.00000	1.74216			0.00	0	100,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN294	On	26/06/2017	Spot Bond			100.00000	1.76837	100.00000	1.74265			0.00	0	0.00
CLN295	On	30/06/2017	Spot Bond			100.00000	1.76678	100.00000	1.74225		10,500,000,000,000.00	105,000,000	105,000,000	105,000,000.00
CLN39	On	07/02/2016	Spot Bond			100.00000	19.31507	100.00000	19.18780			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	19.31507	100.00000	19.18780			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	68.71007	100.00000	68.32975			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	87.06704	100.00000	86.45533			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	87.05631	100.00000	86.44468			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	109.67338	100.00000	109.00405			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	104.76410	100.00000	104.15161			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	87.04557	100.00000	86.43402			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	71.84830	100.00000	71.43219			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	64.13560	100.00000	63.67061			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	64.13560	100.00000	63.67061			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.81822	100.00000	8.75428			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	70.19369	100.00000	69.72866			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	70.20956	100.00000	69.74443			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	87.05631	100.00000	86.44468			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN59	On	07/03/2013	Spot Bond			100.00000	87.05631	100.00000	86.44468			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	14.05243	100.00000	13.94944			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00038	100.00000	0.00037			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00038	100.00000	0.00037			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	72.83634	100.00000	72.35380			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.91342	100.00000	11.83449			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00208	100.00000	0.00207			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00232	100.00000	0.00230			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	12.21913	100.00000	12.14990			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	12.21913	100.00000	12.14990			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.43677	100.00000	10.36111			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.43677	100.00000	10.36111			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.31550	100.00000	11.23256			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	9.53011	100.00000	9.46026			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	8.84540	100.00000	8.78057			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	66.25639	100.00000	65.63774			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	8.94840	100.00000	8.88282			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	12.13314	100.00000	11.97204			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02	On	15/09/2016	Spot Bond			100.00000	16.14847	100.00000	16.04031			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	71.82750	100.00000	71.35165			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	12.79717	100.00000	12.71239		5,000,000,000,000.00	50,000,000	50,010,000.00	
COJ05	On	05/06/2023	Spot Bond			100.00000	16.11521	100.00000	16.00845			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	20.96502	100.00000	20.82613			0.00	0	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	11.24203	100.00000	11.16674			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	82.74049	100.00000	82.21237			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	103.66764	5.86800	103.61871			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	99.73759	7.17500	99.67977			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	9.85609	100.00000	9.78463			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	21.02441	100.00000	20.87032			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	19.81751	100.00000	19.55721			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.00000	88.16468	100.00000	87.54670			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	69.35169	100.00000	68.96923			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.00000	76.51992	100.00000	76.04167			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.00000	70.97567	100.00000	70.58497			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.01342	100,000.00000	0.01157			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	18.37002	100.00000	18.61649			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.00000	50.58870	100.00000	49.82054			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	55.12749	100.00000	54.76426			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	23.63211	100.00000	23.47555			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	11.07052	100.00000	10.99756			0.00	0	77,800,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.98949	100.00000	10.91708		210,000,000,000.00	2,100,000	188,200,000.00	
DVF12	On	13/10/2012	Spot Bond			100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	15.83532	100.00000	15.73098		4,622,200,000,000.00	46,222,000	30,417,000.00	
EDC01	On	04/04/2016	Spot Bond			100.00000	16.85410	100.00000	16.73190			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	23.17444	100.00000	22.95569			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	9.77672	100.00000	9.68443			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	4.12455	100.00000	4.08562			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.74005	100.00000	1.72362			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	16.85673	100.00000	16.73981			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			1.75000	114.71644	1.89000	112.61928		17,500,000,000.00	10,000,000	34,500,000.00	
EMM01	On	28/07/2020	Spot Bond			100.00000	12.53526	100.00000	12.45266			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	11.48466	100.00000	11.40774			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On	04/05/2024	Spot Bond			8.00000	119.56317	8.00000	119.48673			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	16.37941	100.00000	16.26066			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	92.75201	100.00000	92.06833			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	89.06304	100.00000	88.43287			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	30.08085	100.00000	29.87328			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	25.57826	100.00000	25.40973			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.51172	100.00000	18.37605			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	10.31225	100.00000	10.21597			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	91.74004	100.00000	91.06549			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.66587	100.00000	22.50154			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	92.01042	100.00000	91.33387			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	29.99898	100.00000	29.78148			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	92.12307	100.00000	91.44570			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	30.71619	100.00000	30.49349			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	61.47327	100.00000	61.02759			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA11	On	17/08/2014	Spot Bond			100.00000	29.50589	100.00000	29.29197			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	16.56275	100.00000	16.44267			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	61.48989	100.00000	61.04408			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	17.28738	100.00000	17.17223			0.00	0	61,400,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	104.31527	9.25000	104.23798			925,000,000.00	100,000	406,031,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	102.00863	10.00000	101.92752			11,200,000,000.00	1,120,000	273,120,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	100.12700	7.85000	100.06348			9,192,350,000.00	1,171,000	17,120,000.00
ES33	On	15/09/2033	Spot Bond			8.88000	87.44731	8.90500	87.17287			44,879,520,000.00	5,054,000	775,750,000.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	18.18522	100.00000	17.94637			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.00000	86.77410	100.00000	86.17566			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	12.03645	100.00000	11.94919			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.71295	100.00000	11.62803			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	62.16161	100.00000	61.71094			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	62.30068	100.00000	61.84900			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.85945	8.37500	100.79132			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	62.99604	100.00000	62.53932			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	28.40159	100.00000	28.21136			0.00	0	17,200,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	11.42049	100.00000	11.34482			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB06	On	05/11/2012	Spot Bond			100.00000	94.20460	100.00000	93.49092			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	87.31700	100.00000	86.70352			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.73630	100.00000	9.66495			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.63987	100.00000	7.58388			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.99646	100.00000	10.91674			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	15.85367	100.00000	15.74864			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	8.78080	100.00000	8.71644			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	43.86274	100.00000	43.56007			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	69.83419	100.00000	69.44765			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	59.95737	100.00000	59.56230			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.60787	100.00000	3.58298			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	7.23408	100.00000	7.18616			0.00	0	100,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	2.64710	100.00000	2.62947			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.53081	100.00000	4.50080			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	22.20927	100.00000	22.06053			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	22.20927	100.00000	22.06053			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	22.20927	100.00000	22.06053			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.35332	100.00000	0.35132			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On	28/10/2024			100.00000	0.02351	100.00000	0.02337			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.02167	100.00000	0.02155			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	37.20338	100.00000	36.95692			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	64.95221	100.00000	64.48131			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	14.28031	100.00000	14.17678			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	43.14906	100.00000	42.89048			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	39.90829	100.00000	39.66913			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	13.93145	100.00000	13.83044			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	13.93145	100.00000	13.83044			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	10.18985	100.00000	10.11516			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	13.72430	100.00000	13.62481			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	10.33900	100.00000	10.26322			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	60.35714	100.00000	59.91955			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	13.42523	100.00000	13.32682			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	8.99991	100.00000	8.93394			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	9.84457	100.00000	9.77241			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	29.74375	100.00000	29.52575			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	8.79306	100.00000	9.53091			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC116 On	20/06/2017	Spot Bond			100.00000	9.28854	100.00000	9.17979			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	13.27210	100.00000	13.17482			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	9.82396	100.00000	9.75196			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	11.78109	100.00000	11.69474			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	12.65664	100.00000	12.56387			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.38103	100.00000	9.31228			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	10.59651	100.00000	10.51884			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	13.88242	100.00000	13.78067			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	11.19081	100.00000	11.08518			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.40861	100.00000	8.16749			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	13.01185	100.00000	12.88902			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.31527	100.00000	15.17070			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.87822	100.00000	11.76610			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.60181	100.00000	12.48286			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.60373	100.00000	14.46589			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.62690	100.00000	13.49827			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.19467	100.00000	15.05124			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	16.06297	100.00000	15.91135			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC134 On	20/09/2017	Spot Bond			100.00000	14.56755	100.00000	14.43005			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.74845	100.00000	14.60924			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.78271	100.00000	12.66205			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	13.16862	100.00000	13.04432			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	15.50822	100.00000	15.36184			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	15.32732	100.00000	15.18264			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	14.83287	100.00000	14.69286			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	15.53234	100.00000	15.38573			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	13.32540	100.00000	13.19961			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	11.92646	100.00000	11.81388			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.00000	10.18985	100.00000	10.09367			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.00000	16.21975	100.00000	16.06664			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.00000	30.33024	100.00000	30.04395			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.00000	20.11564	100.00000	19.92576			0.00	0	0.00
FRC148 On	24/02/2017	Spot Bond			100.00000	3.12632	100.00000	3.08242			0.00	0	0.00
FRC149 On	20/09/2015	Spot Bond			100.00000	9.17770	100.00000	9.09107			0.00	0	0.00
FRC150 On	20/09/2017	Spot Bond			100.00000	1.63343	100.00000	1.61802			0.00	0	0.00
FRC151 On	20/09/2017	Spot Bond			100.00000	1.64255	100.00000	1.60507			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On	03/06/2014	Spot Bond			100.00000	37.81475	100.00000	37.56423			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	32.71560	100.00000	32.47841			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	16.54873	100.00000	16.42743			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	13.52355	100.00000	13.42443			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	45.61593	100.00000	45.28521			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.81083	6.90500	100.75417			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.38167	100.00000	9.31291			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	73.29317	100.00000	72.85429			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	65.99663	100.00000	65.51815			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	27.38980	100.00000	27.18905			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	10.25444	100.00000	10.18009			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	101.09161	5.87500	101.04390			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.77935	100.00000	11.69301			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.87009	100.00000	11.78309			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.28913	100.00000	5.25428			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	25.86934	100.00000	25.72238			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.84693	100.00000	4.81500			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.78172	100.00000	6.73703			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On	20/09/2016	Spot Bond			100.00000	9.69777	100.00000	9.64268			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	84.96771	100.00000	84.38970			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	11.45155	100.00000	11.36854			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.44678	100.00000	16.32622			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.10991	100.00000	15.99183			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.46643	100.00000	14.36040			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.72211	4.73000	106.64782			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	85.36979	100.00000	84.78904			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.67059	100.00000	14.56306			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.37687	100.00000	9.30814			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.50062	100.00000	10.42366			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.73199	100.00000	23.55805			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.01257	100.00000	11.92453			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.62437	100.00000	11.53918			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	84.56771	100.00000	83.99241			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	84.55730	100.00000	83.98207			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	87.16955	100.00000	86.67707			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	87.17128	100.00000	86.67879			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC92	On	20/03/2013	Spot Bond			100.00000	87.17817	100.00000	86.68564			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	84.52900	100.00000	83.95267			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.06780	100.00000	10.00747			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.39697	100.00000	14.31069			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.05766	100.00000	9.99739			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	22.09504	100.00000	21.96264			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.96368	100.00000	14.87400			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	14.36753	100.00000	14.26337			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	63.46393	100.00000	63.00382			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	66.02159	100.00000	65.54293			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	63.53857	100.00000	63.07791			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	66.10197	100.00000	65.62273			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	63.72228	100.00000	63.26030			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	63.77969	100.00000	63.31729			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	64.38250	100.00000	63.91573			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	65.12311	100.00000	64.65097			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	65.58814	100.00000	65.11263			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	22.15785	100.00000	22.00254			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On	01/09/2013	Spot Bond			100.00000	59.44230	100.00000	59.00663			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	32.44290	100.00000	32.20770			0.00	0	12,000,000.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	19.30300	100.00000	19.12277			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	14.47064	100.00000	14.36573			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.30063	100.00000	9.21379			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.34377	100.00000	8.28328			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.98540	100.00000	10.92300			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	7.23408	100.00000	7.18616			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	7.23408	100.00000	7.18616			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	7.23408	100.00000	7.18616			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.25267	100.00000	3.23124			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.15787	100.00000	8.09873			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.52102	100.00000	3.49673			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	13.27128	100.00000	13.17506			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.67912	100.00000	9.95320			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	97.09263	100.00000	96.33410			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	64.69827	100.00000	64.22921			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	8.04933	100.00000	7.99097			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On	22/12/2013	Spot Bond			100.00000	38.74648	100.00000	38.46249			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	104.02571	2.00000	103.97626			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	82.46249	100.00000	81.91274			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	84.16775	100.00000	83.59647			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	60.09331	100.00000	59.53222			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.91246	100.00000	0.90394			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	14.49061	100.00000	14.35382			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	58.01405	100.00000	57.46644			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	57.28505	100.00000	56.74433			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	8.04317	100.00000	7.96807			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	18.46576	100.00000	18.29145			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	8.98384	100.00000	8.89904			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	28.19425	100.00000	27.92812			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.48161	100.00000	16.32604			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	34.48749	100.00000	34.02956			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	61.94471	100.00000	61.11313			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.87052	100.00000	28.67715		1,000,000,000,000.00	10,000,000	11,900,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	21.91349	100.00000	21.76671			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On	15/09/2016	Spot Bond			9.00000	97.24446	9.00000	97.17354			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	102.53749	8.00000	102.47085			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	16.56305	100.00000	16.45332			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	102.37315	9.00000	102.32383			0.00	0	4,900,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	14.02882	100.00000	13.93587			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.55995	100.00000	10.49036			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.84153	100.00000	11.76308			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.83172	100.00000	13.73035			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	16.96548	100.00000	16.80707			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	99.92407	9.48500	99.84820			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	75.30375	100.00000	74.86078			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	80.84597	100.00000	80.34173			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	76.07663	100.00000	75.63000			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	96.80752	100.00000	96.06285			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	91.17696	100.00000	90.50817			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.29317			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA298	On	15/11/2012			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
GRA299	On	18/12/2012			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
GRB88	On	26/10/2012			100.00000	95.30026	100.00000	94.55959			0.00	0	4,000,000.00
GRD164	On	18/01/2013			100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	73.73737	100.00000	73.29317			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
GRD180	On	16/01/2013			100.00000	99.99878	100.00000	99.99837			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	7.38884	100.00000	7.33527			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	9.15948	100.00000	9.09307			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	91.21066	100.00000	90.54164			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	91.23315	100.00000	90.56395			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	91.28933	100.00000	90.61972			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	91.49161	100.00000	90.82052			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	20.62933	100.00000	20.47814			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02	On	13/05/2016	Spot Bond			100.00000	11.12667	100.00000	11.04600			1,500,000,000,000.00	15,000,000	15,000,000.00
GRT03	On	15/10/2015	Spot Bond			100.00000	13.18836	100.00000	13.09275			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.43430	100.00000	10.35781			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	22.77195	100.00000	22.60685			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.73208	100.00000	10.65342			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	18.34646	100.00000	21.37045			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.00000	9.16078	100.00000	9.03915			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	97.33333	100.00000	99.36352			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	65.62626	100.00000	65.15047			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	65.62626	100.00000	65.15047			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	58.17936	100.00000	57.84975			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	64.31467	100.00000	63.94931			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	66.48747	100.00000	66.00544			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	18.49286	100.00000	18.35878			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	20.17836	100.00000	20.03207			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	65.76880	100.00000	65.29198			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C3On	19/07/2013	Spot Bond				100.00000	66.63596	100.00000	66.15285			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond				100.00000	18.88225	100.00000	18.74535			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond				100.00000	20.56775	100.00000	20.41863			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond				100.00000	65.95293	100.00000	65.47476			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	66.90324	100.00000	66.41818			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	19.38289	100.00000	19.24236			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	21.06840	100.00000	20.91564			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	66.60627	100.00000	66.12336			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	67.25960	100.00000	66.77196			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	19.99479	100.00000	19.84983			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	67.40809	100.00000	66.91938			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	68.59596	100.00000	68.09864			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	11.51109	100.00000	11.43524			1,000,000,000.00	10,000	35,423,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	7.23408	100.00000	7.18616			0.00	0	97,150,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	7.22794	100.00000	7.18006			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.76902	100.00000	10.69806			0.00	0	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.76902	100.00000	10.69805			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.10000	111.56170	1.21000	110.18075			134,323,516,800.00	122,112,288	237,345,392.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	31/01/2038	Spot Bond			1.85000	109.30939	1.93000	107.57430			26,521,600.00	14,336	490,498,813.00
I2050	On	31/12/2050	Spot Bond			1.91000	117.38771	1.97000	115.55252			68,787,381,760.00	36,014,336	217,913,428.00
IBC01	On	16/03/2015	Spot Bond			100.00000	18.48444	100.00000	18.37944			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	85.92180	100.00000	85.32923			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	87.08913	100.00000	86.48011			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	23.48451	100.00000	23.32721			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	86.25379	100.00000	85.65481			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	20.83400	100.00000	20.68130			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.18555	100.00000	15.07424			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	55.73325	100.00000	55.32476			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	39.50750	100.00000	39.21793			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	39.16833	100.00000	38.88126			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	37.67923	100.00000	37.42685			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	15.58902	100.00000	15.48461			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	11.61384	100.00000	11.53605			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	38.68256	100.00000	38.42630			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	31.31140	100.00000	31.08438			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	29.25554	100.00000	29.04343			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	106.49888	1.75000	106.45041			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	101.12938	8.27000	101.06259			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	21.92460	100.00000	21.76565			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	10.07071	100.00000	9.99769			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.86323	100.00000	5.82459			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.25267	100.00000	3.23124			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	19.09742	100.00000	18.91910			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	8.91134	100.00000	8.82814			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	100.14150	8.76500	100.07072			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.53106	100.00000	16.37503			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.71511	100.00000	9.62339			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	69.11690	100.00000	68.66147			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	19.52848	100.00000	19.39911			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	19.52848	100.00000	19.39911			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.93028	5.00000	100.88965			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.56705	100.00000	14.43105			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.30337	100.00000	14.16982			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	17.93804	100.00000	17.81855			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL01	On	29/12/2014	Spot Bond			100.00000	20.16038	100.00000	20.01263			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	20.16038	100.00000	20.01263			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	9.39648	100.00000	9.30874			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.73606	100.00000	7.67936			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	69.86655	100.00000	68.75723			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	66.41767	100.00000	65.52604			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	64.23863	100.00000	63.36663			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	22.00159	100.00000	21.85423			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	56.22934	100.00000	55.43040			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	68.05892	100.00000	67.61048			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	16.59724	100.00000	16.47692			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	68.58169	100.00000	68.58167			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	99.18478	100.00000	101.20880			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	100.12924	100.00000	99.33456			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND208	On	21/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	49.44608	100.00000	49.11761			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	75.25773	100.00000	74.79508			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND307	On	12/02/2013	Spot Bond			100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	68.35206	100.00000	67.97020			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	67.46765	100.00000	67.09559			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	70.64357	100.00000	70.24225			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	69.71070	100.00000	69.31468			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	2.40208	100,000.00000	2.26948			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	68.65964	100.00000	68.26959			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	68.39936	100.00000	68.01079			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	68.26959	100.00000	67.88176			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	68.14007	100.00000	67.75297			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	68.01079	100.00000	67.62443			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	67.88176	100.00000	67.49613			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND325	On	01/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.36808			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.11269			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	67.36808	100.00000	66.98536			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	67.24026	100.00000	66.85828			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.73143			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.60483			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.47846			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	54.87598	100.00000	54.56423			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	54.15132	100.00000	53.84369			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	53.43624	100.00000	53.13267			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	52.73060	100.00000	52.43104			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	52.03428	100.00000	51.73868			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	45.74683	100.00000	45.44293			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	45.14105	100.00000	44.84118			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	44.44444	100.00000	41.68824			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	39.84816	100.00000	38.02683			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND343	On	22/10/2013	Spot Bond			100.00000	37.42072	100.00000	36.06648			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	35.92275	100.00000	34.84679			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	34.90696	100.00000	34.01513			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	34.17309	100.00000	33.41192			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	33.61819	100.00000	32.95445			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	33.18396	100.00000	32.59564			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	32.83492	100.00000	32.30668			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	32.54827	100.00000	32.06901			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	32.30864	100.00000	31.87007			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	64.19224	100.00000	63.34909			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	88.72817	100.00000	87.49583			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	61.89199	100.00000	61.44328			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	13.61518	100.00000	13.51648			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.23521	100.00000	17.11025			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.20904	100.00000	16.09152			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	93.59643	100.00000	92.92146			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	87.05357	100.00000	86.44339			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	73.58871	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
ING131	On	24/02/2013	Spot Bond			100.00000	72.42063	100.00000	71.99211			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.34486	100.00000	8.28370			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	76.03568	100.00000	75.58929			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	23.25472	100.00000	23.08427			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.97145	100.00000	9.89836			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	85.63062	100.00000	85.04277			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	74.29338	100.00000	73.40893			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.05890	6.50000	100.02356			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	77.57273	100.00000	77.07011			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	65.43920	100.00000	66.53828			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	87.83442	100.00000	87.21587			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	86.83674	100.00000	86.23231			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.04320	100.00000	9.94839			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	83.10629	100.00000	82.55713			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	27.17881	100.00000	26.92505			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	75.20661	100.00000	74.28571			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.00000	51.02754	100.00000	50.34999			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING170	On	18/03/2013	Spot Bond			100.00000	71.93676	100.00000	71.09375			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.00000	71.65354	100.00000	70.81712			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
ING173	On	28/02/2013	Spot Bond			100.00000	69.46108	100.00000	68.23529			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.00000	46.67345	100.00000	45.70479			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.00000	46.67345	100.00000	45.70479			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.00000	69.46108	100.00000	68.23529			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	13.82917	100.00000	13.54216			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	9.21945	100.00000	9.02811			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	95.48912	100.00000	94.75647			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	64.00330	100.00000	63.53927			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	43.52625	100.00000	43.21069			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	43.52625	100.00000	43.21069			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	46.21051	100.00000	45.87549			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	44.84233	100.00000	44.51366			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	21.60739	100.00000	21.45074			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.50100	100.00000	22.33787			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	41.15269	100.00000	40.85107			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On	13/04/2015	Spot Bond			100.00000	16.53372	100.00000	18.34312			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	10.53386	100.00000	12.44150			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	8.03915	100.00000	9.99823			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	99.88242	8.80000	104.20367			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	36.72410	100.00000	36.47812			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.40101	100.00000	15.28812			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	11.60156	100.00000	11.52385			0.00	0	14,800,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.89716	100.00000	22.73116			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.37270	100.00000	16.25270			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	23.37235	100.00000	23.21751			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.46344	100.00000	9.39408			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.48963	100.00000	8.42740			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.51342	2.75000	100.49105			0.00	0	220,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.11630	2.60000	103.06206			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	56.01395	100.00000	55.23623			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	7.74836	100.00000	7.67601			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	8.01973	100.00000	7.91439			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	10.76394	100.00000	10.62257			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025	On	12/09/2019	Spot Bond			100.00000	0.38462	100.00000	0.37952			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.00000	0.00624	100.00000	0.00616			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	71.35784	100.00000	70.96287			0.00	0	3,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	82.73385	100.00000	82.18835			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	20.53234	100.00000	20.39705			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	11.06896	100.00000	10.98871			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.02198	2.60000	101.96831			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.14629			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	53.20752	100.00000	52.85407			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	49.22686	100.00000	48.89984			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA245	On	08/11/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	68.86792	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
IVA313	On	28/03/2013	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.22645			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	66.47846	100.00000	66.10080			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	66.35234	100.00000	65.97540			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	66.22645	100.00000	65.85022			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.72529			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.60060			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	65.72529	100.00000	65.35191			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	65.60060	100.00000	65.22793			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	65.47614	100.00000	65.10417			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	65.35191	100.00000	64.98066			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	65.22793	100.00000	64.85737			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	65.10417	100.00000	64.73432			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	64.98066	100.00000	64.61151			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA331	On	24/05/2013	Spot Bond			100.00000	64.85737	100.00000	64.48892			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	64.73432	100.00000	64.36657			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	55.39951	100.00000	55.08479			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	54.66795	100.00000	54.35738			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	53.94604	100.00000	53.63958			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	53.23367	100.00000	52.93126			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	52.53071	100.00000	52.23228			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	51.83702	100.00000	51.54254			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	45.64530	100.00000	45.34208			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	44.94091	100.00000	44.64237			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	42.76090	100.00000	40.35441			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	39.01366	100.00000	37.35509			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	36.92484	100.00000	35.66359			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	35.59480	100.00000	34.57870			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	34.67420	100.00000	33.82403			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	33.99942	100.00000	33.26887			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	33.48367	100.00000	32.84338			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	33.07672	100.00000	32.50691			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA349	On	05/12/2013	Spot Bond			100.00000	32.74744	100.00000	32.23418			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	32.47554	100.00000	32.00865			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	32.24724	100.00000	31.81906			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	55.23360	100.00000	54.83316			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.29597	100.00000	8.23582			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	31.13215	100.00000	30.90645			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	12.11092	100.00000	11.95184			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	98.88889	100.00000	97.26776			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	64.19224	100.00000	63.34909			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	88.44688	100.00000	87.23527			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	66.70032	100.00000	66.21674			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	66.30802	100.00000	65.82730			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	80.43659	100.00000	79.93802			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	76.36081	100.00000	75.91250			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.55585	100.00000	2.52665			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	78.66395	100.00000	78.17637			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	69.97861	100.00000	69.59199			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	19.24967	100.00000	19.12284			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	44.68851	100.00000	44.36452			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	19.55135	100.00000	19.40805			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	15.91395	100.00000	15.73511			0.00	0	8,600,000.00
LGL03	On	03/04/2018	Spot Bond			100.00000	1.59254	100.00000	1.57445			0.00	0	1,000,000,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	76.68067	100.00000	76.20042			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	49.22686	100.00000	48.89984			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	63.90994	100.00000	63.07051			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
MAQ023	On	11/01/2013	Spot Bond			100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
MAQ024	On	11/03/2013	Spot Bond			100.00000	70.32755	100.00000	69.92337			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	65.47977	100.00000	65.00504			0.00	0	100,000.00
MBF019	On	15/04/2014	Spot Bond			100.00000	31.08689	100.00000	30.86151			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	60.01049	100.00000	59.57542			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025 On	26/05/2014	Spot Bond			100.00000	28.58808	100.00000	28.38082			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	81.20902	100.00000	81.20900			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	26.32625	100.00000	22.24084			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.15978	100.00000	17.87065			0.00	0	133,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.00000	9.31222	100.00000	9.10631			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.00000	1.78789	100.00000	1.76466		1,660,000,000,000.00		16,600,000	8,300,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	96.09871	100.00000	95.36514			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	96.25116	100.00000	95.51454			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	44.57651	100.00000	44.25333			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	90.28511	100.00000	89.63087			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	44.60470	100.00000	44.28131			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	91.70123	100.00000	91.03188			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	42.37819	100.00000	42.07094			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.91383	100.00000	30.68970			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	22.51714	100.00000	22.35211			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	22.29279	100.00000	22.13116			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.71754	100.00000	5.67563			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25UOn	22/03/2015	Spot Bond			100.00000	13.95883	100.00000	13.85652			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	104.98741	8.00000	109.42679			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	85.96237	100.00000	85.36816			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.82900	100.00000	20.67634			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.41932	100.00000	25.25000			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.45971	100.00000	25.29012			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	10.84511	100.00000	10.77286			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.58104	100.00000	9.51791			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.42661	100.00000	9.36450			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	100.06934	8.59000	100.00000			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	102.38452	9.34000	102.30836			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.55357	10.01000	102.47195			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	27.35312	100.00000	27.17192			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.74574	100.00000	11.65966			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	6.98029	100.00000	6.92913			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.93935	100.00000	10.85916			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.40708	100.00000	17.29048			0.00	0	26,000,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.87580	100.00000	17.70706			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL02	On	31/05/2017	Spot Bond			8.78500	103.10087	8.78500	103.02824			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	59.64180	100.00000	59.20467			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	104.84781	8.00000	104.78042		16,000,000,000.00	2,000,000	9,100,000.00	
MTN02	On	13/07/2014	Spot Bond			100.00000	33.83260	100.00000	33.60968			0.00	0	4,800,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	20.97701	100.00000	20.83880			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	14.15855	100.00000	14.06526			0.00	0	4,200,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	50.39443	100.00000	50.06057			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			100.00000	78.49462	100.00000	77.99145			0.00	0	0.00
MTNC12	On	20/03/2013	Spot Bond			100.00000	69.12879	100.00000	68.73823			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.61445	100.00000	6.56649			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.11317	100.00000	0.11235			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.92838	100.00000	6.87815			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	7.01400	100.00000	6.96315			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.50029	100.00000	6.45317			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.56878	100.00000	6.52116			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.68294	100.00000	6.63449			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.74002	100.00000	6.69115			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311	On	14/08/2020	Spot Bond			100.00000	6.80852	100.00000	6.75915			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.97975	100.00000	6.92915			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.09391	100.00000	7.04248			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	7.21948	100.00000	7.16714			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.33364	100.00000	7.28047			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.39072	100.00000	7.33714			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.07567	100.00000	8.01712			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.87477	100.00000	8.81042			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.11317	100.00000	0.11235			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.11317	100.00000	0.11235			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	31.21567	100.00000	30.98936			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	22.23802	100.00000	22.07679			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	21.03898	100.00000	20.88644			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.53068	100.00000	9.46158		2,000,000,000,000.00	20,000,000	5,000,000.00	
NBK14B	On	27/08/2015	Spot Bond			100.00000	17.23285	100.00000	17.00651			0.00	0	0.00
NBK15B	On	27/08/2017	Spot Bond			100.00000	9.63688	100.00000	9.51031			0.00	0	125,000,000.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	19.37597	100.00000	19.24620			0.00	0	14,200,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	16.12423	100.00000	16.00606			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	12.47841	100.00000	12.39483			0.00	0	6,800,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02351	100.00000	0.02337			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	66.50529	100.00000	66.02312			0.00	0	300,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	25.77800	100.00000	25.60723			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.60411	100.00000	18.46923			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.51325	100.00000	9.44428			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	36.66577	100.00000	36.42019			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	38.17423	100.00000	37.89444			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	15.16610	100.00000	15.06452			0.00	0	9,800,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.90476	100.00000	11.81751			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	79.96211	100.00000	79.49460			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	97.20494	100.00000	96.45142			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	87.36751	100.00000	86.75369			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	27.02429	100.00000	26.87077			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	34.13449	100.00000	33.94058			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	25.77127	100.00000	25.62487			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	24.43825	100.00000	24.29980			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	21.74866	100.00000	21.59098			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN49 On	12/03/2013	Spot Bond			100.00000	86.26651	100.00000	85.66745			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	83.73132	100.00000	83.16684			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	83.52794	100.00000	82.96609			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	83.52794	100.00000	82.96609			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	83.52794	100.00000	82.96609			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	20.18441	100.00000	20.03807			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	20.07199	100.00000	17.45879			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.23079	100.00000	17.10586			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.33707	100.00000	16.21733			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	11.30624	100.00000	11.24219			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.74030	100.00000	12.64692			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.13623	100.00000	11.07314			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	14.21757	100.00000	14.11450			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	14.95439	100.00000	14.84596			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	14.13644	100.00000	14.03394			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.78293	100.00000	11.69751			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	98.85631	100.00000	98.33874			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	8.06112	100.00000	8.01532			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN70	On	30/08/2013			100.00000	59.59201	100.00000	59.15997			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	39.35114	100.00000	39.11533			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	39.28178	100.00000	39.04637			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	14.79843	100.00000	15.08260			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	10.87089	100.00000	10.72809			0.00	0	0.00
NCLN75	On	20/09/2017			100.00000	1.84377	100.00000	1.81787			0.00	0	0.00
NCLN76	On	20/09/2015			100.00000	9.21867	100.00000	9.08455			0.00	0	0.00
NED11	On	17/09/2015			100.00000	19.27980	100.00000	19.15067			0.00	0	4,500,000.00
NED12A	On	14/12/2012			100.00000	85.71058	100.00000	85.11947			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	88.87581	100.00000	88.26287			0.00	0	0.00
NED6	On	20/09/2013			100.00000	51.96478	100.00000	51.61672			0.00	0	0.00
NED8	On	08/02/2014			100.00000	41.05660	100.00000	40.78607			0.00	0	5,700,000.00
NED9	On	06/07/2017			100.00000	7.45482	100.00000	7.73839			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	21.12967	100.00000	20.99044			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.44857	100.00000	11.36557			0.00	0	0.00
NET41	On	16/02/2013			100.00000	73.58871	100.00000	73.14629			0.00	0	0.00
NHM001	On	04/09/2015			100.00000	10.21515	100.00000	10.07951			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	10.70348	100.00000	10.62924			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20NOn	24/07/2020	Spot Bond			100.00000	11.21782	100.00000	11.14390			0.00	0	0.00
NQ1A10On	22/05/2020	Spot Bond			100.00000	11.79442	100.00000	11.70892			0.00	0	0.00
NQ1A11On	22/05/2016	Spot Bond			6.82500	99.21178	6.82500	99.15707			0.00	0	0.00
NQ1A12On	22/05/2014	Spot Bond			6.58500	100.01068	6.58500	99.95744			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond			100.00000	60.45334	100.00000	60.01505			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond			100.00000	15.44534	100.00000	17.28369			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond			100.00000	12.01836	100.00000	11.93122			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond			6.92500	100.05611	6.92500	100.00012			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond			100.00000	60.65023	100.00000	60.21051			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond			100.00000	15.61685	100.00000	17.51653			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond			100.00000	12.24228	100.00000	12.15353			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			7.32500	100.10953	7.32500	100.05030			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	60.91275	100.00000	60.47114			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	15.93280	100.00000	17.94548			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	90.52111	100.00000	89.86357			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	60.95104	100.00000	60.50915			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	90.65465	100.00000	89.99614			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	61.16981	100.00000	60.72632			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C7On	22/11/2012	Spot Bond			100.00000	90.72142	100.00000	90.06243			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	61.44328	100.00000	60.99781			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	61.79877	100.00000	61.35073			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.43199	100.00000	9.36361			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	99.42756	8.21500	99.36167			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	59.29352	100.00000	58.88438			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	41.03776	100.00000	40.76736			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	16.94049	100.00000	16.82826			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	69.83419	100.00000	69.44765			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	17.49198	100.00000	17.37673			0.00	0	2,400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	8.27354	100.00000	8.21616			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	16.33928	100.00000	16.23104			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	64.89612	100.00000	66.10071			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	30.70307	100.00000	32.20158			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	30.57343	100.00000	32.02930			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	11.33779	100.00000	11.25558			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	22.44295	100.00000	22.28024			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	65.93543	100.00000	65.06939			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC15	On	26/07/2015	Spot Bond			100.00000	20.37381	100.00000	20.10622			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	12.14288	100.00000	13.50344			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	13.65970	100.00000	13.56067			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	13.69429	100.00000	13.59502			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	14.52444	100.00000	14.41913			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	15.44681	100.00000	15.33482			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	21.21168	100.00000	21.05789			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	20.49485	100.00000	20.35908			0.00	0	110,100,000.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	64.78212	100.00000	64.31245			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	31.86905	100.00000	31.63800			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	64.69558	100.00000	64.22654			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	31.63548	100.00000	31.40612			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	13.45996	100.00000	13.36237			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	96.33672	100.00000	95.59756			0.00	0	0.00
OTCA2U	On	31/07/2016	Spot Bond			100.00000	5.28857	100.00000	5.21911			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	96.72476	100.00000	95.98263			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	13.10776	100.00000	13.03330			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	20.95157	100.00000	18.35158			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03U	On	02/03/2016			100.00000	6.00493	100.00000	5.96092			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	57.31866	100.00000	56.77762			0.00	0	0.00
PMM04	On	25/01/2013			98.17000	77.32964	98.17000	76.85013			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
PNP05	On	21/08/2013			100.00000	53.03710	100.00000	52.68478			0.00	0	0.00
PNP06	On	21/11/2012			100.00000	91.60027	100.00000	90.93329			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	27.46012	100.00000	27.25886			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	88.51883	100.00000	87.90975			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	85.48102	100.00000	84.89285			0.00	0	0.00
PR2A4D	On	15/06/2013			100.00000	57.04905	100.00000	56.63092			0.00	0	0.00
PR2A9D	On	15/06/2013			100.00000	57.20395	100.00000	56.78468			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	57.40531	100.00000	56.98457			0.00	0	0.00
PR2B1B	On	15/12/2012			100.00000	85.52316	100.00000	84.93471			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	27.60226	100.00000	27.39995			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	88.71059	100.00000	88.10020			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	57.46210	100.00000	57.04095			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	57.72543	100.00000	57.30233			0.00	0	0.00
PR2C1B	On	15/12/2012			100.00000	85.59693	100.00000	85.00796			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1F	On	15/06/2014			100.00000	27.92000	100.00000	27.71537			0.00	0	0.00
PR2C4D	On	15/06/2013			100.00000	57.92678	100.00000	57.50222			0.00	0	0.00
PR2D1B	On	15/12/2012			100.00000	85.78659	100.00000	85.19631			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	28.27117	100.00000	28.06397			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	58.33984	100.00000	57.91225			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	42.27770	100.00000	41.97119			0.00	0	0.00
R009	On	15/09/2014			13.50000	108.13093	13.50000	107.90169			0.00	0	0.00
R009P	On	15/09/2014			100.00000	20.79750	100.00000	20.65820			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00224	100.00000	0.00223			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.30500	122.86292	5.35500	122.65688		130,152,757,003,500.00	533,978,700	25,454,263,000.00	
R158	On	15/09/2015			13.50000	108.13093	13.50000	107.90169			0.00	0	0.00
R158P	On	15/09/2015			100.00000	9.24333	100.00000	9.18142			0.00	0	0.00
R159	On	15/09/2016			13.50000	108.13093	13.50000	107.90169			0.00	0	0.00
R159P	On	15/09/2016			100.00000	4.10815	100.00000	4.08063			0.00	0	0.00
R179	On	01/08/2013			100.00000	58.08275	100.00000	57.70004			0.00	0	0.00
R186	On	21/12/2026			7.48000	129.24954	7.49500	129.01871		103,887,239,632,000.00	888,668,400	12,441,526,066.00	
R187P	On	21/12/2026			100.00000	0.00100	100.00000	0.00099			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	0.00044	100.00000	0.00044			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.53504	105.86366	212.45837	104.93932		14,845,997,614,080.00	69,852,000	1,561,823,000.00	
R197	On	07/12/2023	Spot Bond			1.06000	282.09538	1.21000	278.26063		21,200,000,000.00	20,000,000	141,935,655.00	
R201	On	21/12/2014	Spot Bond			4.79500	110.76642	4.84500	110.61431		14,680,293,362,000.00	061,583,600	3,239,076,800.00	
R202	On	07/12/2033	Spot Bond			1.77000	210.27529	1.91000	205.60810		137,053,084,170.00	77,431,121	1,202,779,262.00	
R2023	On	28/02/2023	Spot Bond			6.97500	106.46566	6.99500	106.25378		13,502,902,500,000.00	935,900,000	3,572,214,000.00	
R203	On	15/09/2017	Spot Bond			5.74500	111.15322	5.79000	110.89775		14,896,267,950,000.00	592,910,000	9,612,767,000.00	
R204	On	21/12/2018	Spot Bond			6.05000	112.32884	6.09500	112.03030		14,495,200,832,200.00	395,900,964	5,471,840,308.00	
R2048	On	28/02/2048	Spot Bond			8.75000	100.90304	8.75000	100.83145		5,596,500,000,000.00	639,600,000	1,178,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	37.21451	100.00000	36.94471		0.00	0	0.00	
R206	On	15/01/2014	Spot Bond			4.95500	104.81418	5.00500	104.70978		5,315,986,615,000.00	072,853,000	1,762,064,000.00	
R207	On	15/01/2020	Spot Bond			6.39000	106.59920	6.41000	106.42617		13,182,925,284,000.00	063,055,600	6,956,261,000.00	
R208	On	31/03/2021	Spot Bond			6.54500	101.46390	6.56500	101.28045		57,658,448,463,000.00	809,541,400	11,359,797,512.00	
R209	On	31/03/2036	Spot Bond			8.29000	79.18140	8.31500	78.91465		57,825,857,921,000.00	975,374,900	11,022,036,900.00	
R210	On	31/03/2028	Spot Bond			1.53000	158.86250	1.67000	155.94273		30,826,746,000.00	20,148,200	43,919,906.00	
R211	On	31/01/2017	Spot Bond			0.30000	122.97248	0.40000	122.42683		14,521,343,400.00	48,404,478	1,267,467,406.00	
R212	On	31/01/2022	Spot Bond			1.04000	129.14549	1.18000	127.60506		1,315,058,390,880.00	264,479,222	1,264,047,426.00	
R213	On	28/02/2031	Spot Bond			8.04000	90.82231	8.05500	90.63071		21,638,497,416,000.00	691,355,400	3,700,649,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	100.67372	6.50000	100.62038			9,553,281,400,000.00	469,735,600	5,470,394,000.00
R223C	On	15/03/2013	Spot Bond			100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	46.79438	100.00000	46.48096			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	31.19625	100.00000	30.98731			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	20.79750	100.00000	20.65820			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.86500	100.00000	13.77214			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	9.24333	100.00000	9.18142			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	6.16222	100.00000	6.12095			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	4.10815	100.00000	4.08063			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	56.58515	100.00000	56.21027			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	37.72343	100.00000	37.47352			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	25.14895	100.00000	24.98234			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	16.76597	100.00000	16.65490			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	11.17731	100.00000	11.10326			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.45154	100.00000	7.40218			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.96769	100.00000	4.93478			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.31180	100.00000	3.28986			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On	21/06/2017	Spot Bond			100.00000	2.20786	100.00000	2.19324			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.47191	100.00000	1.46216			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.98127	100.00000	0.97477			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.65418	100.00000	0.64985			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.43612	100.00000	0.43323			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.29075	100.00000	0.28882			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.19383	100.00000	0.19255			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12922	100.00000	0.12837			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08615	100.00000	0.08558			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05743	100.00000	0.05705			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03829	100.00000	0.03803			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02553	100.00000	0.02536			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01702	100.00000	0.01690			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01134	100.00000	0.01127			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00756	100.00000	0.00751			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00504	100.00000	0.00501			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00336	100.00000	0.00334			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00224	100.00000	0.00223			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	0.00149	100.00000	0.00148			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00100	100.00000	0.00099			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00066	100.00000	0.00066			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00044	100.00000	0.00044			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	41.55596	100.00000	41.25138			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	67.48351	100.00000	66.99426			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	15.32152	100.00000	15.21044			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	19.47739	100.00000	19.29553			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.42412	100.00000	2.39228			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	86.85053	100.00000	86.24319			0.00	0	1,000,000.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	58.71940	100.00000	58.16514			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	58.71940	100.00000	58.16514			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.00000	51.25541	100.00000	50.57484			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	19.39407	100.00000	19.25192			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	71.40667	100.00000	71.13550			0.00	0	0.00
RDFC05	On	06/12/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	99.16362	100.00000	98.37452			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	23.90128	100.00000	23.72799			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES07	On	14/02/2013	Spot Bond			5.87500	103.72136	5.87500	103.67232			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.00000	93.20711	100.00000	92.51669			0.00	0	0.00
RES12	On	20/08/2015	Spot Bond			100.00000	18.28223	100.00000	18.04210			0.00	0	0.00
RES13	On	09/01/2013	Spot Bond			100.00000	79.69432	100.00000	79.17570			0.00	0	0.00
RES14	On	04/10/2013	Spot Bond			100.00000	36.43705	100.00000	100.00000		27,000,000,000,000.00	270,000,000	270,000,000.00	
RESB01	On	03/06/2014	Spot Bond			100.00000	28.46960	100.00000	28.26093			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	89.29239	100.00000	88.65458			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	89.43424	100.00000	88.79541			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	24.87935	100.00000	24.69897			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	12.70694	100.00000	12.63161			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	13.64162	100.00000	13.54272			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	15.65079	100.00000	15.53732			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	15.65079	100.00000	15.53732			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	66.87507	100.00000	69.72404			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	59.41714	100.00000	58.63672			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.00000	54.47257	100.00000	53.74929			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	49.99991	100.00000	49.99976			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP013	On	27/09/2016	Spot Bond			100.00000	4.09785	100.00000	4.04344			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.00000	0.35976	100.00000	0.35498			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	41.70591	100.00000	41.40024			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	36.54112	100.00000	36.32451			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	22.71194	100.00000	22.54728			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.10447	5.25000	101.06177			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.64794	100.00000	0.64320			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	3.52698	100.00000	2.80113			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	97.45763	100.00000	96.84211			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	14.61917	100.00000	14.52232			0.00	0	6,000,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.51751	100.00000	8.46912			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	90.96975	100.00000	90.30411			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	17.77049	100.00000	17.65340			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.44277	100.00000	10.36706			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	110.27834	8.00000	110.20746		144,000,000,000.00	18,000,000	18,000,000	18,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.55685	100.00000	8.49482			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16	On	15/03/2023	Spot Bond			100.00000	7.60173	100.00000	7.54602			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	7.84028	100.00000	7.76628			0.00	0	100,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	23.75352	100.00000	23.59700			0.00	0	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	73.17502	100.00000	72.69024			0.00	0	3,050,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	13.59860	100.00000	13.50851			0.00	0	7,400,000.00
SBKI11	On	09/04/2014	Spot Bond			5.75000	120.63867	5.75000	120.54485			0.00	0	300,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	48.71081	100.00000	48.38455			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	68.73715	100.00000	68.35669			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	22.20927	100.00000	22.06053			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	22.20927	100.00000	22.06053			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	22.20927	100.00000	22.06053			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	70.65555	100.00000	70.25562			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	10.36142	100.00000	10.29201			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	22.20927	100.00000	22.06053			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	22.20927	100.00000	22.06053			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	69.83419	100.00000	69.44765			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	69.83419	100.00000	69.44765			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.22457	100.00000	8.16429			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49	On	02/06/2014	Spot Bond			100.00000	29.01427	100.00000	28.80161			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	28.54188	100.00000	28.33268			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.27541	100.00000	10.71475			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	55.56641	100.00000	55.42344			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	42.88380	100.00000	42.57289			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	10.86225	100.00000	10.78950			0.00	0	3,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	42.87163	100.00000	42.56081			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.51237	100.00000	11.42891			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.41164	100.00000	7.35732			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.97693	100.00000	0.97046			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.65133	100.00000	7.59524			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.98055	100.00000	12.89456			0.00	0	250,000.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.96695	10.05000	103.88387			0.00	0	100,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	7.46000	100.00000	7.39035			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	20.88413	100.00000	20.73271			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	10.29976	100.00000	10.20359			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.83804	100.00000	7.78120			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	105.12493	8.00000	105.07983			0.00	0	3,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3	On	25/05/2026	Spot Bond			100.00000	11.06688	100.00000	10.99397			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.89442	100.00000	11.81604			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	72.11313	100.00000	71.71027			0.00	0	100,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	18.25981	100.00000	18.13949			0.00	0	4,200,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	67.54830	100.00000	67.08221			0.00	0	700,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	7.23408	100.00000	7.18616			0.00	0	400,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.86323	100.00000	5.82459			0.00	0	300,000.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.17354	100.00000	11.09164			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	86.22639	100.00000	85.67833			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.38245	100.00000	2.36499			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.05985	100.00000	0.05940			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.05890	6.50000	100.02356			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.00964	100.00000	9.93627			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.00000	55.73744	100.00000	55.32892			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	15.60812	100.00000	15.49372			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	9.43824	100.00000	9.36907			0.00	0	120,000,000.00
SHS05	On	29/06/2017	Spot Bond			8.75000	100.14935	8.75000	100.10217			0.00	0	700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On	15/08/2013	Spot Bond			100.00000	56.03038	100.00000	55.66119			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.82938	100.00000	14.73167			2,700,000,000.00	27,000	8,227,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	62.35696	100.00000	61.94384			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	10.36142	100.00000	10.29201			3,800,000,000.00	38,000	19,238,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	29.13223	100.00000	28.92101			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.97139	100.00000	10.89185			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	16.14609	100.00000	16.02903			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.84409	100.00000	8.77997			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	16.49211	100.00000	16.38285			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.65473	100.00000	17.48988			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.03814	100.00000	9.96456			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.59225	100.00000	9.52195			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	9.45192	100.00000	9.36367			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	6.96773	100.00000	6.92132			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	100.14601	6.75000	100.09124			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	24.84246	100.00000	24.72559			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.65856	7.25000	101.59956			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	10.10885	100.00000	10.01343			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN009 On	15/09/2017	Spot Bond			8.75000	98.54435	8.75000	98.47443			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	100.83348	13.50000	100.72438			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	2.58127	100.00000	2.55050			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	88.37772	100.00000	87.74038			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	77.99145	100.00000	77.49469			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	77.99145	100.00000	77.49469			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	77.82516	100.00000	77.33051			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.58871			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.14629			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.14629			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.56461			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.56863			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.00000			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
SYN911 On	19/07/2013	Spot Bond			100.00000	53.20752	100.00000	52.85407			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	53.20752	100.00000	52.85407			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	49.44608	100.00000	49.11761			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	49.33635	100.00000	49.00861			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	49.22686	100.00000	48.89984			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	53.20752	100.00000	52.85407			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	53.20752	100.00000	52.85407			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			100.00000	89.02439	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
SYN945	On	23/11/2012			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
SYN946	On	27/11/2012			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
SYN947	On	18/12/2012			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
SYN948	On	19/10/2012			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
SYN949	On	29/11/2012			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	20.54467	100.00000	20.40782			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	9.16429	100.00000	9.10324			0.00	0	0.00
T018	On	15/07/2014			100.00000	34.22577	100.00000	34.00026			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	36.74669	100.00000	36.50056			0.00	0	500,000.00
TFS100	On	22/01/2013			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
TFS101	On	06/02/2013			100.00000	75.10288	100.00000	74.64213			0.00	0	0.00
TFS102	On	14/12/2012			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
TFS103	On	14/03/2013			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	100.86050	6.27500	100.80923			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	65.63709	100.00000	65.16123			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	64.68881	100.00000	65.75198			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	16.67847	100.00000	16.55755			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	103.93946	8.00000	103.87302			3,520,000,000.00	440,000	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS88	On	08/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.43781	6.27000	100.38645			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	41.38295	100.00000	41.13765			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	42.24248	100.00000	41.84807			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.94907	100.00000	8.86552			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	9.20753	100.00000	9.12156			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.38074	100.00000	9.31893			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.76322	100.00000	9.67205			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.95212	100.00000	10.84986			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	15.86280	100.00000	15.71469			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	98.82375	100.00000	98.03943			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	12.62078	100.00000	12.52928			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	98.75196	100.00000	97.96823			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	99.73260	100.00000	98.94107			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	98.95758	100.00000	98.17221			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	99.22525	100.00000	98.43775			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.71679	100.00000	7.66084			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A2 On	18/04/2036	Spot Bond			100.00000	8.26581	100.00000	8.20589			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.63183	100.00000	8.56925			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	9.36386	100.00000	9.29596			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.85187	100.00000	9.78045			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	15.02487	100.00000	14.91594			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	12.27941	100.00000	12.19038			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	14.69161	100.00000	14.58511			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	12.56192	100.00000	12.47085			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	8.44882	100.00000	8.38757			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	8.57083	100.00000	8.50869			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	8.63183	100.00000	8.56925			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	12.37358	100.00000	12.28388			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	12.56192	100.00000	12.47085			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	13.20934	100.00000	13.11357			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	9.24185	100.00000	9.17485			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	13.20934	100.00000	13.11357			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	14.15104	100.00000	14.04844			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000	10.46190	100.00000	10.38605			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C3	On	18/07/2016	Spot Bond			100.00000	14.09217	100.00000	13.99001			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	18.80065	100.00000	18.66435			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	15.34208	100.00000	15.23085			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	18.97722	100.00000	18.83964			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	37.71150	100.00000	37.43809			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	28.11268	100.00000	27.92645			0.00	0	5,412,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.71306	6.00000	103.66354			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	14.23913	100.00000	14.14531		3,019,200,000,000.00		30,192,000	1,026,648,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	11.14858	100.00000	11.07390			0.00	0	292,100,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	15.20831	100.00000	15.10810			0.00	0	103,100,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.60923	100.00000	10.53932		1,000,000,000,000.00		10,000,000	140,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	12.30515	100.00000	12.22407			0.00	0	35,050,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.98428	100.00000	7.87214			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	8.17229	100.00000	8.05752		10,000,000,000,000.00		100,000,000	50,000,000.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	8.41043	100.00000	8.29231		4,000,000,000,000.00		40,000,000	20,000,000.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	8.43550	100.00000	8.31703			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	9.61369	100.00000	9.47867			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	16.35069	100.00000	16.12105			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On	31/12/2099	Spot Bond			10.00000	100.21439	10.00000	100.13394			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.20905	9.75000	100.13060			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.20871	100.00000	10.12994			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	54.56423	100.00000	54.25426			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.11269			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	11.69690	100.00000	11.61856			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	93.92280	100.00000	93.23889			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	30.78675	100.00000	32.33365			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.56616	100.00000	13.37324			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR043	On	06/04/2015	Spot Bond			100.00000	20.96463	100.00000	18.36494			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	12.47650	100.00000	12.39293			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	93.80269	100.00000	93.09564			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	43.57491	100.00000	43.25899			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	93.83156	100.00000	93.12429			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	43.78151	100.00000	43.44971			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	93.93552	100.00000	93.22747			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	44.04377	100.00000	43.72444			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.50433	100.00000	16.35022			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	11.06620	100.00000	10.96287			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	8.68679	100.00000	8.60569			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	75.92790	100.00000	75.48214			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	13.20771	100.00000	13.13268			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	21.23986	100.00000	21.09991			0.00	0	65,616,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	12.42529	100.00000	12.33954		2,000,000,000,000.00	0.00	20,000,000	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	22.77465	100.00000	22.62459			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	14.18045	100.00000	14.08702			0.00	0	50,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On	28/05/2019	Spot Bond			100.00000	12.48283	100.00000	12.40059			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	12.25068	100.00000	12.16996			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	12.14750	100.00000	12.06746			0.00	0	27,500,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	48.39349	100.00000	48.06935			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	39.52013	100.00000	39.25831			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.94345	100.00000	10.87134			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	30.16244	100.00000	29.96152			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	24.62276	100.00000	24.46052			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.56777	100.00000	8.51101			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	17.57572	100.00000	17.45991			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.91936	100.00000	10.84741			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.34874	100.00000	0.34641			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.70495	100.00000	6.66686			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02700	100.00000	0.02685			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.70495	100.00000	6.66686			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.96533	100.00000	17.86327			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On	19/03/2015	Spot Bond			100.00000	18.37944	100.00000	18.27502			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.23023	100.00000	17.13234			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.23023	100.00000	17.13234			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.33798	100.00000	16.24516			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	16.33798	100.00000	16.24516			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.46254	100.00000	15.37470			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.46254	100.00000	15.37470			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.55088	100.00000	14.46822			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.55088	100.00000	14.46822			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.71899	100.00000	13.64106			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.71899	100.00000	13.64106			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.91013	100.00000	12.83679			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.91013	100.00000	12.83679			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.21913	100.00000	12.14990			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.56613	100.00000	11.50060			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.64790	100.00000	8.59877			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.16899	100.00000	8.12258			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.68735	100.00000	7.64368			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On	21/06/2016	Spot Bond			100.00000	7.68735	100.00000	7.64368			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.27544	100.00000	7.23411			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.87254	100.00000	6.83349			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.46733	100.00000	6.43059			0.00	0	0.00

Total for j-Bonds : 556,780,069,847,390.00 ,602,587,545 115 814 288 874.00

Grand Total: 16,780,629,681,072.00 102,649,873 15 815 527 830.00