



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 05/10/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
<b>Derivatives</b>														
\$ / R	On	14/12/2012	Foreign Exchange Future			8.73700	8.73700	8.59160	8.59160		16.59	466,914,017.00	53,441	3
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			807.25070	0.80725	948.101	15.53	0.00	0	
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			15.65070	0.01565	11.101	15.53	0.00	0	
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			671.25520	0.67126	805.817	15.06	0.00	0	
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			29.65520	0.02966	18.817	15.06	0.00	0	
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			627.70890	0.62771	760.234	15.06	0.00	0	
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			36.10890	0.03611	23.234	15.06	0.00	0	
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			14.82360	0.01482	22.256	24.46	0.00	0	
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,823.22360	1.82322	1,685.256	24.46	0.00	0	
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			6.35750	0.00636	9.581	27.15	0.00	0	
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,514.75750	2.51476	2,372.581	27.15	0.00	0	
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			77.21830	0.07722	111.537	18.79	0.00	0	
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			715.61830	0.71562	604.537	18.79	0.00	0	
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			74.72810	0.07473	108.063	18.89	0.00	0	
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			733.12810	0.73313	621.063	18.89	0.00	0	
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			50.28200	0.05028	73.594	20.14	73,594.40	1,000	
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			958.68200	0.95868	836.594	20.14	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			114.11750	0.11412	162.908	17.73	162,908.00	1,000
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			522.51750	0.52252	425.908	17.73	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			112.10560	0.11211	160.216	17.77	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			530.50560	0.53051	433.216	17.77	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			95.91650	0.09592	137.964	18.18	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			604.31650	0.60432	500.963	18.18	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			178.53150	0.17853	246.920	16.59	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			336.93150	0.33693	259.920	16.59	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			163.22140	0.16322	227.302	16.82	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			371.62140	0.37162	290.302	16.82	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			136.42620	0.13643	192.461	17.27	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			444.82620	0.44483	355.461	17.27	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			280.44610	0.28045	376.185	15.89	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			188.84610	0.18885	139.185	15.89	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			233.26100	0.23326	319.433	16.17	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			241.66100	0.24166	182.433	16.17	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			195.24280	0.19524	269.454	16.45	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			303.64280	0.30364	232.454	16.45	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			396.36070	0.39636	510.187	15.34	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			104.76070	0.10476	73.187	15.34	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			383.45220	0.38345	495.586	15.39	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			111.85220	0.11185	78.586	15.39	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			364.63630	0.36464	474.173	15.47	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			123.03630	0.12304	87.173	15.47	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			585.22800	0.58523	715.458	15.06	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			43.62800	0.04363	28.458	15.06	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			543.91860	0.54392	671.583	15.06	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			52.31860	0.05232	34.583	15.06	0.00	0
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			429.90060	0.42990	547.800	15.20	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			88.30060	0.08830	60.800	15.20	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.84690	8.84690	8.70080	8.70080		17.06	17,906,125.60	2,024
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			59.76620	0.05977	74.786	23.85	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,208.96620	2.20897	2,077.886	23.85	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			165.72030	0.16572	207.048	19.48	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,014.92030	1.01492	910.148	19.48	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			95.66380	0.09566	119.914	21.71	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,594.86380	1.59486	1,473.014	21.71	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			73.77520	0.07378	92.436	22.90	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			1,922.97520	1.92298	1,795.536	22.90	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			327.17870	0.32718	401.908	17.06	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			476.37870	0.47638	405.008	17.06	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			253.89920	0.25390	314.913	17.92	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			653.09920	0.65310	568.013	17.92	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			199.28350	0.19928	248.357	18.78	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			848.48350	0.84848	751.457	18.78	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			793.33610	0.79334	921.752	15.33	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			92.53610	0.09254	74.852	15.33	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			717.52820	0.71753	842.193	15.40	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			116.72820	0.11673	95.293	15.40	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			362.73550	0.36274	443.996	16.74	0.00	0
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			411.93550	0.41194	347.096	16.74	0.00	0
\$ / R	On	14/06/2013	Foreign Exchange Future			8.94590	8.94590	8.79730	8.79730		17.51	21,335,971.50	2,385
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			513.81110	0.51381	603.292	16.85	0.00	0
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			456.51110	0.45651	397.392	16.85	0.00	0
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			509.81960	0.50982	598.829	16.88	0.00	0
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			462.51960	0.46252	402.929	16.88	0.00	0
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			505.86540	0.50587	594.402	16.91	0.00	0
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			468.56540	0.46857	408.502	16.91	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
\$ / R	On	13/12/2013	Foreign Exchange Future			9.10570	9.10570	8.94940	8.94940		18.18	0.00	0
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,165.02900	1.16503	1,302.819	15.98	0.00	0
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			215.62900	0.21563	197.119	15.98	0.00	0
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			667.17980	0.66718	757.395	17.89	0.00	0
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			717.77980	0.71778	651.695	17.89	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Future			9.26180	9.26180	9.08920	9.08920		18.69	926,180.00	100
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,470.41110	1.47041	1,614.930	16.51	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			381.21110	0.38121	353.130	16.51	0.00	0
\$ / R	On	14/12/2015	Foreign Exchange Future			9.91050	9.91050	9.67270	9.67270		19.73	0.00	0
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.73700	8.73700	8.59160	8.59160		16.59	166,003.00	19
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			39,705.11620	0.39705	50,862.008	15.19	0.00	0
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			10,545.11620	0.10545	7,162.008	15.19	0.00	0
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			23,769.68050	0.23770	32,405.745	16.09	0.00	0
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			23,609.68050	0.23610	17,705.746	16.09	0.00	0
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.84690	8.84690	8.70080	8.70080		17.06	0.00	0
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			38,610.13320	0.38610	47,129.344	16.55	0.00	0
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			37,530.13320	0.37530	31,439.344	16.55	0.00	0
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.94590	8.94590	8.79730	8.79730		17.51	0.00	0
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			51,381.10700	0.51381	60,329.216	16.85	0.00	0
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			45,651.10700	0.45651	39,739.216	16.85	0.00	0
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			50,981.96070	0.50982	59,882.916	16.88	0.00	0
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			46,251.96070	0.46252	40,292.916	16.88	0.00	0
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			50,586.54330	0.50587	59,440.195	16.91	0.00	0
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			46,856.54330	0.46857	40,850.195	16.91	0.00	0
£ / R	On	14/12/2012	Foreign Exchange Future			14.14160	14.14160	13.87840	13.87840		13.97	11,087,014.40	784
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,636.89150	1.63689	1,897.668	15.71	0.00	0
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			8.49150	0.00849	6.068	15.71	0.00	0
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			622.90700	0.62291	839.475	13.06	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			114.50700	0.11451	67.875	13.06	0.00	0
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			501.48360	0.50148	696.825	13.11	0.00	0
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			173.08360	0.17308	105.225	13.11	0.00	0
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			412.81180	0.41281	591.522	13.32	0.00	0
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			234.41180	0.23441	149.922	13.32	0.00	0
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			293.98760	0.29399	440.130	13.68	0.00	0
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			365.58760	0.36559	248.530	13.68	0.00	0
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			209.56700	0.20957	320.521	14.10	0.00	0
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			531.16700	0.53117	378.921	14.10	0.00	0
£ / R	On	18/03/2013	Foreign Exchange Future			14.31540	14.31540	14.05130	14.05130		14.40	71,577.00	5
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			397.79040	0.39779	519.118	14.60	0.00	0
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			746.49040	0.74649	603.718	14.60	0.00	0
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			785.98540	0.78599	982.319	13.26	0.00	0
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			264.68540	0.26469	196.919	13.26	0.00	0
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			689.29820	0.68930	870.121	13.45	0.00	0
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			337.99820	0.33800	254.721	13.45	0.00	0
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			588.34700	0.58835	753.210	13.77	0.00	0
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			437.04700	0.43705	337.810	13.77	0.00	0
£ / R	On	14/06/2013	Foreign Exchange Future			14.47160	14.47160	14.20330	14.20330		14.73	578,864.00	40
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			851.58880	0.85159	1,025.991	13.70	0.00	0
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			458.28880	0.45829	364.391	13.70	0.00	0
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			861.76200	0.86176	1,037.431	13.67	0.00	0
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			448.46200	0.44846	355.831	13.67	0.00	0
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			856.66150	0.85666	1,031.697	13.68	0.00	0
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			453.36150	0.45336	360.097	13.68	0.00	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.11110	0.11110	0.10960	0.10960		16.61	0.00	0
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			303.93070	0.00304	389.191	17.16	0.00	0
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			343.93070	0.00344	279.191	17.16	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
¥ / R	On	18/03/2013	Foreign Exchange Future			0.11260	0.11260	0.11110	0.11110		17.96	0.00	0
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			2,128.71060	0.02129	2,275.093	18.02	0.00	0
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			18.71060	0.00019	15.093	18.02	0.00	0
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,236.13950	0.01236	1,369.280	17.96	0.00	0
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			126.13950	0.00126	109.280	17.96	0.00	0
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			600.42940	0.00600	694.046	18.64	0.00	0
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			490.42940	0.00490	434.046	18.64	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future			11.41240	11.41240	11.17180	11.17180		12.78	16,456,680.80	1,442
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,674.41630	1.67442	1,914.302	17.18	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			2.61630	0.00262	1.902	17.18	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,327.23110	1.32723	1,566.134	15.44	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			5.43110	0.00543	3.734	15.44	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			135.16040	0.13516	220.967	13.11	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			463.36040	0.46336	308.567	13.11	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			362.74810	0.36275	534.152	11.97	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			140.94810	0.14095	71.752	11.97	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			332.92820	0.33293	497.327	12.06	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			161.12820	0.16113	84.927	12.06	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			278.37860	0.27838	428.368	12.24	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			206.57860	0.20658	115.968	12.24	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			890.19760	0.89020	1,122.385	13.31	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			18.39760	0.01840	9.985	13.31	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			796.67530	0.79668	1,025.941	13.03	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			24.87530	0.02488	13.540	13.03	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			448.10110	0.44810	638.257	11.87	0.00	0
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			96.30110	0.09630	45.857	11.87	0.00	0
€ / R	On	18/03/2013	Foreign Exchange Future			11.56710	11.56710	11.32540	11.32540		13.61	636,190.50	55
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			580.88570	0.58089	745.879	12.42	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			225.48570	0.22549	148.780	12.42	0.00	0
€ / R	On	14/06/2013	Foreign Exchange Future			11.70710	11.70710	11.46170	11.46170		14.10	1,287,781.00	110
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			615.61790	0.61562	760.506	13.12	0.00	0
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			403.91790	0.40392	303.406	13.12	0.00	0
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			611.02310	0.61102	755.075	13.14	0.00	0
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			409.32310	0.40932	307.975	13.14	0.00	0
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			620.24740	0.62025	765.977	13.10	0.00	0
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			398.54740	0.39855	298.877	13.10	0.00	0
€ / R	On	13/12/2013	Foreign Exchange Future			11.93560	11.93560	11.67900	11.67900		14.83	0.00	0
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			942.46890	0.94247	1,108.992	13.50	0.00	0
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			463.46890	0.46347	373.392	13.50	0.00	0
2025	On	01/11/2012	Bond Future			111.53963	111.53963	111.54060	111.54060			0.00	0
2025	On	01/11/2012	Bond Future	99.99	Call			11,550.60000	11.55060	11,549.630		0.00	0
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0
2025	On	01/11/2012	Bond Future	100.00	Call			11,540.60000	11.54060	11,539.630		0.00	0
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0
2025	On	01/11/2012	Bond Future	100.01	Call			11,530.60000	11.53060	11,529.630		0.00	0
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0
2038	On	01/11/2012	Bond Future			108.08062	108.08062	108.92121	108.92121			0.00	0
2038	On	01/11/2012	Bond Future	98.99	Call			9,931.21000	9.93121	9,090.620		0.00	0
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0
2038	On	01/11/2012	Bond Future	99.00	Call			9,921.21000	9.92121	9,080.620		0.00	0
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0
2038	On	01/11/2012	Bond Future	99.01	Call			9,911.21000	9.91121	9,070.620		0.00	0
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0
2050	On	01/11/2012	Bond Future			117.31800	117.31800	117.91583	117.91583			0.00	0
2050	On	01/11/2012	Bond Future	103.99	Call			13,925.83000	13.92583	13,328.000		0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0
2050	On	01/11/2012	Bond Future	104.00	Call			13,915.83000	13.91583	13,318.000		0.00	0
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0
2050	On	01/11/2012	Bond Future	104.01	Call			13,905.83000	13.90583	13,308.000		0.00	0
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
AL7T	On	01/11/2012	Index Future			471.36700	471.36700	474.59800	474.59800			0.00	0
AL7T	On	07/02/2013	Index Future			478.11700	478.11700	481.39200	481.39200			0.00	0
ALBI	On	01/11/2012	Index Future			420.01800	420.01800	423.24000	423.24000			0.00	0
ALBI	On	07/02/2013	Index Future			426.03200	426.03200	429.29900	429.29900			0.00	0
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.89790	8.89790	8.73990	8.73990		11.99	28,028,385.00	3,150
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			348.79680	0.34880	475.109	11.60	0.00	0
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			68.89680	0.06890	37.209	11.60	0.00	0
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.94470	8.94470	8.78700	8.78700		12.19	0.00	0
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			434.76320	0.43476	543.750	11.71	0.00	0
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			157.76320	0.15776	109.050	11.71	0.00	0
AU\$ / R	On	14/06/2013	Foreign Exchange Future			8.98790	8.98790	8.82960	8.82960			0.00	0
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			79.60000	0.07960	237.900		0.00	0
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			0.00000	0.00000	0.000		0.00	0
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			69.60000	0.06960	227.900		0.00	0
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			0.00000	0.00000	0.000		0.00	0
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			89.60000	0.08960	247.900		0.00	0
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			0.00000	0.00000	0.000		0.00	0
AU\$ / R	On	16/09/2013	Foreign Exchange Future			9.03660	9.03660	8.87610	8.87610		13.13	0.00	0
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			443.40970	0.44341	525.255	12.88	0.00	0
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			457.30970	0.45731	378.655	12.88	0.00	0



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			439.41960	0.43942	520.534	12.90	0.00	0
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			463.31960	0.46332	383.934	12.90	0.00	0
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			435.46500	0.43547	515.854	12.91	0.00	0
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			469.36500	0.46937	389.254	12.91	0.00	0
AU\$ / R On	14/12/2015	Foreign Exchange Future			9.32330	9.32330	9.09080	9.09080		14.30	0.00	0
CAD/ R On	14/12/2012	Foreign Exchange Future			8.94130	8.94130	8.74120	8.74120		13.99	0.00	0
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			441.06870	0.44107	621.063	13.31	0.00	0
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			49.86870	0.04987	29.763	13.31	0.00	0
CAD/ R On	18/03/2013	Foreign Exchange Future			9.03230	9.03230	8.83230	8.83230		13.14	0.00	0
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			383.89100	0.38389	531.342	12.47	0.00	0
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			191.59100	0.19159	139.042	12.47	0.00	0
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			378.20470	0.37820	524.826	12.49	0.00	0
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			195.90470	0.19590	142.526	12.49	0.00	0
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			372.57670	0.37258	518.367	12.50	0.00	0
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			200.27670	0.20028	146.067	12.50	0.00	0
CF CAN On	14/12/2012	Can-Do Future			0.27440	0.27440	0.14980	0.14980			0.00	0
CF CAN On	14/12/2012	Can-Do Future			0.12200	0.12200	0.12330	0.12330			0.00	0
CF CAN On	14/12/2012	Can-Do Future			0.00860	0.00860	0.02740	0.02740			0.00	0
CF CAN On	14/12/2012	Can-Do Future			0.01200	0.01200	0.02560	0.02560			0.00	0
CF CAN On	14/12/2012	Can-Do Future			0.14140	0.14140	0.16470	0.16470			0.00	0
CF CAN On	14/12/2012	Can-Do Future			0.00640	0.00640	0.01440	0.01440			0.00	0
CF CAN On	14/12/2012	Can-Do Future			0.07420	0.07420	0.13090	0.13090			0.00	0
CF CAN On	14/12/2012	Can-Do Future			0.13060	0.13060	0.15060	0.15060			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
CF CANIOn	14/12/2012	Can-Do Future			0.15350	0.15350	0.19020	0.19020			0.00	0
CF CANIOn	14/12/2012	Can-Do Future			0.08060	0.08060	0.14530	0.14530			0.00	0
CF CANIOn	14/12/2012	Can-Do Future			0.07390	0.07390	0.08600	0.08600			0.00	0
CF CANIOn	14/12/2012	Can-Do Future			0.09980	0.09980	0.07000	0.07000			0.00	52,500
CHF / R On	14/12/2012	Foreign Exchange Future			9.41790	9.41790	9.22960	9.22960		14.55	0.00	0
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			325.23440	0.32523	456.695	13.49	0.00	0
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			135.63440	0.13563	78.795	13.49	0.00	0
CHF / R On	18/03/2013	Foreign Exchange Future			9.55330	9.55330	9.36350	9.36350		16.07	0.00	0
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			489.66640	0.48967	615.291	14.92	0.00	0
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			266.16640	0.26617	201.991	14.92	0.00	0
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Call			484.60100	0.48460	609.421	14.95	0.00	0
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Put			271.10100	0.27110	206.121	14.95	0.00	0
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Call			479.58050	0.47958	603.598	14.98	0.00	0
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Put			276.08050	0.27608	210.298	14.98	0.00	0
DABD On	08/10/2012	Any day expiry			11.30390	11.30390	11.06980	11.06980		10.28	0.00	0
DABD On	08/10/2012	Any day expiry	10.73	Call			340.35300	0.34035	573.900	12.81	0.00	0
DABD On	08/10/2012	Any day expiry	10.73	Put			0.55300	0.00055	0.000	12.81	0.00	0
DABD On	08/10/2012	Any day expiry	10.74	Call			330.43940	0.33044	563.900	12.73	0.00	0
DABD On	08/10/2012	Any day expiry	10.74	Put			0.63940	0.00064	0.000	12.73	0.00	0
DABD On	08/10/2012	Any day expiry	10.75	Call			320.53890	0.32054	553.900	12.65	0.00	0
DABD On	08/10/2012	Any day expiry	10.75	Put			0.73890	0.00074	0.000	12.65	0.00	0
DABD On	08/10/2012	Any day expiry	10.77	Call			300.78570	0.30079	533.900	12.56	0.00	0
DABD On	08/10/2012	Any day expiry	10.77	Put			0.98570	0.00099	0.000	12.56	0.00	0
DABE On	02/11/2012	Any day expiry			8.68360	8.68360	8.54200	8.54200		16.30	0.00	0
DABE On	02/11/2012	Any day expiry	8.43	Call			207.38240	0.20738	306.665	15.46	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
DABE	On	02/11/2012	Any day expiry	8.43	Put			95.38240	0.09538	53.065	15.46	0.00	0
DABE	On	02/11/2012	Any day expiry	8.44	Call			201.48850	0.20149	299.456	15.50	0.00	0
DABE	On	02/11/2012	Any day expiry	8.44	Put			99.48850	0.09949	55.856	15.50	0.00	0
DABE	On	02/11/2012	Any day expiry	8.45	Call			195.70560	0.19571	292.347	15.53	0.00	0
DABE	On	02/11/2012	Any day expiry	8.45	Put			103.70560	0.10371	58.747	15.53	0.00	0
DABE	On	02/11/2012	Any day expiry	8.60	Call			123.94690	0.12395	198.100	15.99	0.00	0
DABE	On	02/11/2012	Any day expiry	8.60	Put			181.94690	0.18195	114.500	15.99	0.00	0
DABF	On	11/10/2012	Any day expiry			7.14200	7.14200	6.98000	6.98000		18.41	0.00	3,000
DABF	On	11/10/2012	Any day expiry	6.99	Call			0.00000	0.00000	163.647	16.31	0.00	0
DABF	On	11/10/2012	Any day expiry	6.99	Put			0.00000	0.00000	11.647	16.31	0.00	0
DABF	On	11/10/2012	Any day expiry	7.00	Call			0.00000	0.00000	155.037	16.20	0.00	0
DABF	On	11/10/2012	Any day expiry	7.00	Put			0.00000	0.00000	13.037	16.20	0.00	3,000
DABF	On	11/10/2012	Any day expiry	7.01	Call			0.00000	0.00000	146.570	16.10	0.00	0
DABF	On	11/10/2012	Any day expiry	7.01	Put			0.00000	0.00000	14.570	16.10	0.00	0
DABF	On	11/10/2012	Any day expiry	7.11	Call			0.00000	0.00000	72.381	15.06	0.00	0
DABF	On	11/10/2012	Any day expiry	7.11	Put			0.00000	0.00000	40.381	15.06	0.00	3,000
DABG	On	07/11/2012	Any day expiry			8.68900	8.68900	8.50000	8.50000		16.20	0.00	0
DABG	On	07/11/2012	Any day expiry	8.49	Call			0.00000	0.00000	278.676	15.52	0.00	0
DABG	On	07/11/2012	Any day expiry	8.49	Put			0.00000	0.00000	79.676	15.52	0.00	0
DABG	On	07/11/2012	Any day expiry	8.50	Call			0.00000	0.00000	272.203	15.55	0.00	0
DABG	On	07/11/2012	Any day expiry	8.50	Put			0.00000	0.00000	83.203	15.55	0.00	0
DABG	On	07/11/2012	Any day expiry	8.51	Call			0.00000	0.00000	265.829	15.58	0.00	0
DABG	On	07/11/2012	Any day expiry	8.51	Put			0.00000	0.00000	86.829	15.58	0.00	0
DABG	On	07/11/2012	Any day expiry	8.70	Call			0.00000	0.00000	163.531	16.20	0.00	15,000
DABG	On	07/11/2012	Any day expiry	8.70	Put			0.00000	0.00000	174.531	16.20	0.00	0
DABH	On	12/10/2012	Any day expiry			8.66030	8.66030	8.50000	8.50000		16.05	0.00	0
DABH	On	12/10/2012	Any day expiry	8.49	Call			0.00000	0.00000	192.449	16.91	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
DABH	On	12/10/2012	Any day expiry	8.49	Put			0.00000	0.00000	22.149	16.91	0.00	0
DABH	On	12/10/2012	Any day expiry	8.50	Call			0.00000	0.00000	184.351	16.85	0.00	0
DABH	On	12/10/2012	Any day expiry	8.50	Put			0.00000	0.00000	24.051	16.85	0.00	0
DABH	On	12/10/2012	Any day expiry	8.51	Call			0.00000	0.00000	176.386	16.80	0.00	0
DABH	On	12/10/2012	Any day expiry	8.51	Put			0.00000	0.00000	26.086	16.80	0.00	0
DABH	On	12/10/2012	Any day expiry	8.60	Call			0.00000	0.00000	111.653	16.32	0.00	10,000
DABH	On	12/10/2012	Any day expiry	8.60	Put			0.00000	0.00000	51.353	16.32	0.00	0
DABH	On	12/10/2012	Any day expiry	8.70	Call			0.00000	0.00000	61.392	16.61	0.00	10,000
DABH	On	12/10/2012	Any day expiry	8.70	Put			0.00000	0.00000	101.092	16.61	0.00	0
DABH	On	12/10/2012	Any day expiry	8.75	Call			0.00000	0.00000	45.379	17.17	0.00	20,000
DABH	On	12/10/2012	Any day expiry	8.75	Put			0.00000	0.00000	135.080	17.17	0.00	0
DABI	On	12/10/2012	Any day expiry			7.14300	7.14300	7.00000	7.00000		14.80	0.00	0
DABI	On	12/10/2012	Any day expiry	6.99	Call			0.00000	0.00000	166.922	16.12	0.00	0
DABI	On	12/10/2012	Any day expiry	6.99	Put			0.00000	0.00000	13.922	16.12	0.00	0
DABI	On	12/10/2012	Any day expiry	7.00	Call			0.00000	0.00000	158.479	16.04	0.00	0
DABI	On	12/10/2012	Any day expiry	7.00	Put			0.00000	0.00000	15.479	16.04	0.00	0
DABI	On	12/10/2012	Any day expiry	7.01	Call			0.00000	0.00000	150.183	15.96	0.00	0
DABI	On	12/10/2012	Any day expiry	7.01	Put			0.00000	0.00000	17.183	15.96	0.00	0
DABI	On	12/10/2012	Any day expiry	7.11	Call			0.00000	0.00000	77.525	15.13	0.00	15,000
DABI	On	12/10/2012	Any day expiry	7.11	Put			0.00000	0.00000	44.525	15.13	0.00	0
DAEU	On	11/10/2012	Any day expiry			11.30400	11.30400	11.05000	11.05000		16.72	0.00	0
DAEU	On	11/10/2012	Any day expiry	11.04	Call			0.00000	0.00000	269.371	12.40	0.00	0
DAEU	On	11/10/2012	Any day expiry	11.04	Put			0.00000	0.00000	5.371	12.40	0.00	0
DAEU	On	11/10/2012	Any day expiry	11.05	Call			0.00000	0.00000	260.007	12.35	0.00	0
DAEU	On	11/10/2012	Any day expiry	11.05	Put			0.00000	0.00000	6.006	12.35	0.00	0
DAEU	On	11/10/2012	Any day expiry	11.06	Call			0.00000	0.00000	250.709	12.30	0.00	0
DAEU	On	11/10/2012	Any day expiry	11.06	Put			0.00000	0.00000	6.709	12.30	0.00	0
DAEU	On	11/10/2012	Any day expiry	11.08	Call			0.00000	0.00000	232.338	12.21	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
DAEU	On	11/10/2012	Any day expiry	11.08	Put			0.00000	0.00000	8.338	12.21	0.00	3,000
DAUD	On	09/10/2012	Any day expiry			8.86710	8.86710	8.71040	8.71040		10.84	0.00	0
DAUD	On	09/10/2012	Any day expiry	8.58	Call			140.56860	0.14057	288.013	15.04	0.00	0
DAUD	On	09/10/2012	Any day expiry	8.58	Put			10.16860	0.01017	0.913	15.04	0.00	0
DAUD	On	09/10/2012	Any day expiry	8.64	Call			90.39030	0.09039	229.158	14.11	0.00	0
DAUD	On	09/10/2012	Any day expiry	8.64	Put			19.99030	0.01999	2.058	14.11	0.00	0
DAUD	On	09/10/2012	Any day expiry	8.65	Call			82.72800	0.08273	219.458	13.95	0.00	0
DAUD	On	09/10/2012	Any day expiry	8.65	Put			22.32800	0.02233	2.358	13.95	0.00	0
DAUD	On	09/10/2012	Any day expiry	8.66	Call			75.31670	0.07532	209.801	13.80	0.00	0
DAUD	On	09/10/2012	Any day expiry	8.66	Put			24.91670	0.02492	2.701	13.80	0.00	0
DAUS	On	31/10/2012	Any day expiry			8.68140	8.68140	8.53960	8.53960		16.21	0.00	0
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,139.85230	1.13985	1,281.539	19.68	0.00	0
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.25230	0.00025	0.139	19.68	0.00	0
DAUS	On	31/10/2012	Any day expiry	7.72	Call			821.31640	0.82132	962.341	18.00	0.00	0
DAUS	On	31/10/2012	Any day expiry	7.72	Put			1.71640	0.00172	0.941	18.00	0.00	0
DAUS	On	31/10/2012	Any day expiry	7.85	Call			693.10990	0.69311	833.389	17.32	0.00	0
DAUS	On	31/10/2012	Any day expiry	7.85	Put			3.50990	0.00351	1.989	17.32	0.00	0
DAUS	On	31/10/2012	Any day expiry	8.25	Call			325.40910	0.32541	447.104	14.84	0.00	0
DAUS	On	31/10/2012	Any day expiry	8.25	Put			35.80910	0.03581	15.704	14.84	0.00	0
DAUS	On	31/10/2012	Any day expiry	8.51	Call			155.20600	0.15521	244.800	15.63	0.00	0
DAUS	On	31/10/2012	Any day expiry	8.51	Put			125.60600	0.12561	73.400	15.63	0.00	0
DAUS	On	31/10/2012	Any day expiry	8.72	Call			79.66480	0.07966	132.871	16.34	0.00	0
DAUS	On	31/10/2012	Any day expiry	8.72	Put			260.06480	0.26006	171.471	16.34	0.00	0
DAUS	On	30/11/2012	Any day expiry			8.71850	8.71850	8.57480	8.57480		16.37	0.00	0
DAUS	On	30/11/2012	Any day expiry	8.72	Call			156.54730	0.15655	223.621	16.47	0.00	0
DAUS	On	30/11/2012	Any day expiry	8.72	Put			301.74730	0.30175	225.121	16.47	0.00	0
DAUS	On	30/11/2012	Any day expiry	7.72	Call			861.72660	0.86173	1,003.413	15.90	0.00	0
DAUS	On	30/11/2012	Any day expiry	7.72	Put			6.92660	0.00693	4.913	15.90	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
DAUS	On	30/11/2012	Any day expiry	7.85	Call			738.08150	0.73808	876.061	15.14	0.00	0
DAUS	On	30/11/2012	Any day expiry	7.85	Put			13.28150	0.01328	7.561	15.14	0.00	0
DAUS	On	30/11/2012	Any day expiry	8.51	Call			240.97850	0.24098	333.173	15.82	0.00	0
DAUS	On	30/11/2012	Any day expiry	8.51	Put			176.17850	0.17618	124.673	15.82	0.00	0
DAUS	On	27/12/2012	Any day expiry			8.75310	8.75310	8.60830	8.60830		16.46	0.00	0
DAUS	On	27/12/2012	Any day expiry	8.51	Call			303.87340	0.30387	397.686	15.72	0.00	0
DAUS	On	27/12/2012	Any day expiry	8.51	Put			205.57340	0.20557	154.586	15.72	0.00	0
DAUS	On	27/12/2012	Any day expiry	8.72	Call			215.24660	0.21525	288.787	16.36	0.00	0
DAUS	On	27/12/2012	Any day expiry	8.72	Put			326.94660	0.32695	255.687	16.36	0.00	0
DAUS	On	27/12/2012	Any day expiry	7.72	Call			903.31680	0.90332	1,045.007	15.71	0.00	0
DAUS	On	27/12/2012	Any day expiry	7.72	Put			15.01680	0.01502	11.907	15.71	0.00	0
DAUS	On	27/12/2012	Any day expiry	7.85	Call			782.93530	0.78294	920.434	15.17	0.00	0
DAUS	On	27/12/2012	Any day expiry	7.85	Put			24.63530	0.02464	17.335	15.17	0.00	0
DAUS	On	29/01/2013	Any day expiry			8.79220	8.79220	8.64730	8.64730		18.49	0.00	0
DAUS	On	29/01/2013	Any day expiry	8.72	Call			283.46560	0.28347	361.842	16.48	0.00	0
DAUS	On	29/01/2013	Any day expiry	8.72	Put			356.16560	0.35617	289.642	16.48	0.00	0
DAUS	On	29/01/2013	Any day expiry	8.60	Call			332.28410	0.33228	420.221	16.10	0.00	0
DAUS	On	29/01/2013	Any day expiry	8.60	Put			284.98410	0.28498	228.021	16.10	0.00	0
DAUS	On	29/01/2013	Any day expiry	8.61	Call			327.81830	0.32782	415.062	16.14	0.00	0
DAUS	On	29/01/2013	Any day expiry	8.61	Put			290.51830	0.29052	232.862	16.14	0.00	0
DAUS	On	29/01/2013	Any day expiry	8.62	Call			323.40560	0.32341	409.958	16.17	0.00	0
DAUS	On	29/01/2013	Any day expiry	8.62	Put			296.10560	0.29611	237.758	16.17	0.00	0
DAUS	On	29/01/2013	Any day expiry	7.85	Call			837.73140	0.83773	973.292	15.23	0.00	0
DAUS	On	29/01/2013	Any day expiry	7.85	Put			40.43140	0.04043	31.092	15.23	0.00	0
DAUS	On	26/02/2013	Any day expiry			8.82410	8.82410	8.67850	8.67850		16.85	0.00	0
DAUS	On	26/02/2013	Any day expiry	8.61	Call			383.17820	0.38318	472.425	16.27	0.00	0
DAUS	On	26/02/2013	Any day expiry	8.61	Put			314.67820	0.31468	258.325	16.27	0.00	0
DAUS	On	26/02/2013	Any day expiry	8.62	Call			378.72650	0.37873	467.353	16.30	0.00	0
DAUS	On	26/02/2013	Any day expiry	8.62	Put			320.22650	0.32023	263.253	16.30	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
DAUS	On	26/02/2013	Any day expiry	8.72	Call			337.82960	0.33783	419.282	16.61	0.00	0
DAUS	On	26/02/2013	Any day expiry	8.72	Put			379.32960	0.37933	315.182	16.61	0.00	0
DAUS	On	26/02/2013	Any day expiry	7.85	Call			883.07550	0.88308	1,017.956	15.36	0.00	0
DAUS	On	26/02/2013	Any day expiry	7.85	Put			54.57550	0.05458	43.856	15.36	0.00	0
DAUS	On	26/02/2013	Any day expiry	8.60	Call			387.67550	0.38768	477.546	16.24	0.00	0
DAUS	On	26/02/2013	Any day expiry	8.60	Put			309.17550	0.30918	253.445	16.24	0.00	0
EL28	On	01/11/2012	Bond Future			111.25973	111.25973	111.54722	111.54722			0.00	0
EL28	On	01/11/2012	Bond Future	105.99	Call			5,557.22000	5.55722	5,269.730		0.00	0
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0
EL28	On	01/11/2012	Bond Future	106.00	Call			5,547.22000	5.54722	5,259.730		0.00	0
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0
EL28	On	01/11/2012	Bond Future	106.01	Call			5,537.22000	5.53722	5,249.730		0.00	0
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
ES33	On	01/11/2012	Bond Future			9.11939	86.06732	8.97412	87.26684			0.00	0
ES33	On	01/11/2012	Bond Future	9.20	Call			1,853.95000	1.85395	654.430		0.00	0
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0
ES33	On	07/02/2013	Bond Future			9.23095	87.26990	9.08075	88.48580			0.00	0
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0
ES33	On	07/02/2013	Bond Future	8.54	Put			4,610.13000	4.61013	5,826.030		0.00	0
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0
ES33	On	07/02/2013	Bond Future	8.55	Put			4,521.44000	4.52144	5,737.340		0.00	0
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0
ES33	On	07/02/2013	Bond Future	8.56	Put			4,432.88000	4.43288	5,648.780		0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
GOVI	On	01/11/2012	GOVI			420.73400	420.73400	423.75700	423.75700			0.00	0
GOVI	On	01/11/2012	GOVI	403.96	Call			197,970.00000	19.79700	167,740.000		0.00	0
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0
GOVI	On	07/02/2013	GOVI			426.75800	426.75800	429.82400	429.82400			0.00	0
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0
GOVI	On	07/02/2013	GOVI	432.99	Put			31,660.00000	3.16600	62,320.000		0.00	0
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0
GOVI	On	07/02/2013	GOVI	433.00	Put			31,760.00000	3.17600	62,420.000		0.00	0
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0
GOVI	On	07/02/2013	GOVI	433.01	Put			31,860.00000	3.18600	62,520.000		0.00	0
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0
IGOV	On	01/11/2012	Index Future			191.43700	191.43700	192.09500	192.09500			0.00	0
IGOV	On	07/02/2013	Index Future			194.17900	194.17900	194.84400	194.84400			0.00	0
ILBI	On	01/11/2012	Index Future			520.40000	520.40000	523.23800	523.23800			0.00	0
ILBI	On	07/02/2013	Index Future			527.70000	527.70000	530.57700	530.57700			0.00	0
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
JIBAR FOn	17/10/2012	Jibar Tradeable Future				5.07000	94.93000	5.06000	94.94000			0.00	0
JIBAR FOn	21/11/2012	Jibar Tradeable Future				4.99000	95.01000	4.95000	95.05000			0.00	0
JIBAR FOn	19/12/2012	Jibar Tradeable Future				4.91000	95.09000	4.86000	95.14000			0.00	0
JIBAR FOn	16/01/2013	Jibar Tradeable Future				4.88000	95.12000	4.81000	95.19000			0.00	0
JIBAR FOn	20/02/2013	Jibar Tradeable Future				4.82000	95.18000	4.75000	95.25000			0.00	0
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.81000	95.19000	4.73000	95.27000			0.00	0
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.82000	95.18000	4.75000	95.25000			0.00	0
JIBAR FOn	18/09/2013	Jibar Tradeable Future				4.90000	95.10000	4.79000	95.21000			0.00	0
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.02000	94.98000	4.89000	95.11000			0.00	0
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.15000	94.85000	5.01000	94.99000			0.00	500
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.31000	94.69000	5.15000	94.85000			0.00	0
JIBAR FOn	17/09/2014	Jibar Tradeable Future				5.48000	94.52000	5.30000	94.70000			0.00	0
NZ\$ / R On	14/12/2012	Foreign Exchange Future				7.19160	7.19160	7.02750	7.02750		11.57	0.00	0
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				415.48790	0.41549	570.435	11.80	0.00	0
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				17.98790	0.01799	8.835	11.80	0.00	0
NZ\$ / R On	18/03/2013	Foreign Exchange Future				7.23580	7.23580	7.07040	7.07040		12.97	0.00	0
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Call				333.22590	0.33323	449.808	12.61	0.00	0
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Put				152.82590	0.15283	104.008	12.61	0.00	0
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Call				327.29230	0.32729	442.581	12.59	0.00	0
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Put				156.89230	0.15689	106.780	12.59	0.00	0
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Call				321.42520	0.32143	435.799	12.61	0.00	0
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Put				161.02520	0.16103	109.999	12.61	0.00	0
R023	On 01/11/2012	Bond Future				7.17504	105.55904	7.05446	106.45570			0.00	0
R023	On 01/11/2012	Bond Future	7.04	Call				0.00000	0.00000	0.000		0.00	0
R023	On 01/11/2012	Bond Future	7.04	Put				108.19000	0.10819	1,004.850		0.00	0
R023	On 01/11/2012	Bond Future	7.05	Call				0.00000	0.00000	0.000		0.00	0
R023	On 01/11/2012	Bond Future	7.05	Put				33.35000	0.03335	930.010		0.00	0
R023	On 01/11/2012	Bond Future	7.06	Call				41.42000	0.04142	0.000		0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
R023	On	01/11/2012	Bond Future	7.06	Put			0.00000	0.00000	855.240		0.00	0
R023	On	07/02/2013	Bond Future			7.25233	107.03395	7.12694	107.94264			0.00	0
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0
R023	On	07/02/2013	Bond Future	7.04	Put			636.09000	0.63609	1,544.780		0.00	0
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0
R023	On	07/02/2013	Bond Future	7.05	Put			562.67000	0.56267	1,471.360		0.00	0
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0
R023	On	07/02/2013	Bond Future	7.06	Put			489.32000	0.48932	1,398.010		0.00	0
R023	On	02/05/2013	Bond Future			7.31587	104.41861	7.18607	105.33917			0.00	0
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0
R023	On	02/05/2013	Bond Future	7.04	Put			1,048.63000	1.04863	1,969.190		0.00	0
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0
R023	On	02/05/2013	Bond Future	7.05	Put			976.41000	0.97641	1,896.970		0.00	0
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0
R023	On	02/05/2013	Bond Future	7.06	Put			904.25000	0.90425	1,824.810		0.00	0
R157	On	01/11/2012	Bond Future			5.41592	123.05100	5.31302	123.35558		2.15	0.00	0
R157	On	01/11/2012	Bond Future	5.78	Call			1,385.83000	1.38583	1,096.510		0.00	0
R157	On	01/11/2012	Bond Future	5.78	Put			11.41000	0.01141	26.670		0.00	0
R157	On	01/11/2012	Bond Future	6.24	Call			2,709.01000	2.70901	2,404.590		0.00	0
R157	On	01/11/2012	Bond Future	6.24	Put			0.07000	0.00007	0.230		0.00	0
R157	On	07/02/2013	Bond Future			5.44359	124.77028	5.32819	125.07857		2.04	0.00	0
R157	On	07/02/2013	Bond Future	6.28	Call			2,554.08000	2.55408	2,266.800		0.00	0
R157	On	07/02/2013	Bond Future	6.28	Put			41.64000	0.04164	62.650		0.00	0
R157	On	02/05/2013	Bond Future			5.45801	119.48137	5.32925	119.79433		1.98	0.00	0
R157	On	02/05/2013	Bond Future	5.34	Call			735.91000	0.73591	585.750		0.00	0
R157	On	02/05/2013	Bond Future	5.34	Put			709.74000	0.70974	872.540		0.00	0
R157	On	02/05/2013	Bond Future	5.35	Call			748.93000	0.74893	597.090		0.00	0
R157	On	02/05/2013	Bond Future	5.35	Put			698.42000	0.69842	859.540		0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
R157	On	02/05/2013	Bond Future	5.36	Call			762.08000	0.76208	608.560	2.00	0.00	0
R157	On	02/05/2013	Bond Future	5.36	Put			687.24000	0.68724	846.680	2.00	0.00	0
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0
R157/R2On	15/09/2015	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0
R186	On	01/11/2012	Bond Future			7.67186	128.07393	7.53629	129.43323		11.05	0.00	0
R186	On	01/11/2012	Bond Future	7.82	Call			3,418.55000	3.41855	2,433.580	11.56	0.00	0
R186	On	01/11/2012	Bond Future	7.82	Put			597.55000	0.59755	971.880	11.56	0.00	0
R186	On	01/11/2012	Bond Future	8.00	Call			4,844.32000	4.84432	3,693.940	11.72	0.00	0
R186	On	01/11/2012	Bond Future	8.00	Put			279.80000	0.27980	488.720	11.72	0.00	0
R186	On	01/11/2012	Bond Future	8.50	Call			9,245.08000	9.24508	7,906.540	11.95	0.00	0
R186	On	01/11/2012	Bond Future	8.50	Put			18.28000	0.01828	39.040	11.95	0.00	0
R186	On	01/11/2012	Bond Future	8.82	Call			12,078.77000	12.07877	10,722.050	11.95	0.00	0
R186	On	01/11/2012	Bond Future	8.82	Put			1.80000	0.00180	4.380	11.95	0.00	0
R186	On	07/02/2013	Bond Future			7.75452	124.57360	7.61407	125.95128		11.93	0.00	0
R186	On	07/02/2013	Bond Future	8.00	Call			5,762.86000	5.76286	4,858.900	12.35	0.00	0
R186	On	07/02/2013	Bond Future	8.00	Put			2,028.36000	2.02836	2,502.080	12.35	0.00	0
R186	On	07/02/2013	Bond Future	8.32	Call			7,926.97000	7.92697	6,870.180	12.62	0.00	0
R186	On	07/02/2013	Bond Future	8.32	Put			1,214.89000	1.21489	1,535.780	12.62	0.00	0
R186	On	07/02/2013	Bond Future	8.47	Call			9,014.29000	9.01429	7,898.790	12.75	0.00	0
R186	On	07/02/2013	Bond Future	8.47	Put			942.26000	0.94226	1,204.440	12.75	0.00	0
R186	On	07/02/2013	Bond Future	7.00	Call			1,242.42000	1.24242	922.760	11.67	0.00	0
R186	On	07/02/2013	Bond Future	7.00	Put			7,526.55000	7.52655	8,584.570	11.67	0.00	0
R186	On	07/02/2013	Bond Future	7.25	Call			1,996.41000	1.99641	1,539.260	11.80	0.00	0
R186	On	07/02/2013	Bond Future	7.25	Put			5,669.81000	5.66981	6,590.340	11.80	0.00	0
R186	On	02/05/2013	Bond Future			7.82714	126.08398	7.68214	127.47934		11.78	0.00	0
R186	On	02/05/2013	Bond Future	7.39	Call			3,276.78000	3.27678	2,716.570	11.73	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
R186	On	02/05/2013	Bond Future	7.39	Put			6,156.67000	6.15667	6,991.820	11.73	0.00	0
R186	On	02/05/2013	Bond Future	7.40	Call			3,317.26000	3.31726	2,752.290	11.73	0.00	0
R186	On	02/05/2013	Bond Future	7.40	Put			6,097.03000	6.09703	6,927.420	11.73	0.00	0
R186	On	02/05/2013	Bond Future	7.41	Call			3,358.03000	3.35803	2,788.310	11.74	0.00	0
R186	On	02/05/2013	Bond Future	7.41	Put			6,037.79000	6.03779	6,863.430	11.74	0.00	0
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
R189	On	01/11/2012	Bond Future			213.41961	213.41961	213.42481	213.42481			0.00	0
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0
R189	On	01/11/2012	Bond Future	218.99	Put			5,565.19000	5.56519	5,570.390		0.00	0
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0
R189	On	01/11/2012	Bond Future	219.00	Put			5,575.19000	5.57519	5,580.390		0.00	0
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0
R189	On	01/11/2012	Bond Future	219.01	Put			5,585.19000	5.58519	5,590.390		0.00	0
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R197	On	01/11/2012	Bond Future			280.28536	280.28536	281.28096	281.28096			0.00	0
R197	On	01/11/2012	Bond Future	266.99	Call			14,290.96000	14.29096	13,295.360		0.00	0
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0
R197	On	01/11/2012	Bond Future	267.00	Call			14,280.96000	14.28096	13,285.360		0.00	0
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0
R197	On	01/11/2012	Bond Future	267.01	Call			14,270.96000	14.27096	13,275.360		0.00	0
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
R201	On	01/11/2012	Bond Future			4.89617	110.97113	4.78652	111.20086		1.46	0.00	0
R201	On	01/11/2012	Bond Future	5.11	Call			691.23000	0.69123	486.090	1.52	0.00	0
R201	On	01/11/2012	Bond Future	5.11	Put			15.29000	0.01529	39.880	1.52	0.00	0
R201	On	07/02/2013	Bond Future			4.84306	108.11350	4.71647	108.34593		1.38	0.00	0
R201	On	07/02/2013	Bond Future	4.98	Call			651.13000	0.65113	496.490	1.42	0.00	0
R201	On	07/02/2013	Bond Future	4.98	Put			168.02000	0.16802	245.810	1.42	0.00	0
R201	On	02/05/2013	Bond Future			4.77451	109.42430	4.62806	109.66040		1.19	0.00	0
R201	On	02/05/2013	Bond Future	4.04	Call			79.50000	0.07950	47.940	1.14	0.00	0
R201	On	02/05/2013	Bond Future	4.04	Put			1,034.68000	1.03468	1,239.220	1.14	0.00	0
R201	On	02/05/2013	Bond Future	4.05	Call			82.32000	0.08232	49.830	1.14	0.00	0
R201	On	02/05/2013	Bond Future	4.05	Put			1,021.17000	1.02117	1,224.780	1.14	0.00	0
R201	On	02/05/2013	Bond Future	4.06	Call			85.21000	0.08521	51.780	1.15	0.00	0
R201	On	02/05/2013	Bond Future	4.06	Put			1,007.72000	1.00772	1,210.390	1.15	0.00	0
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R201/R20n	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R202	On	01/11/2012	Bond Future			207.87384	207.87384	209.50919	209.50919			0.00	0
R202	On	01/11/2012	Bond Future	191.99	Call			17,519.19000	17.51919	15,883.840		0.00	0
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0
R202	On	01/11/2012	Bond Future	192.00	Call			17,509.19000	17.50919	15,873.840		0.00	0
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0
R202	On	01/11/2012	Bond Future	192.01	Call			17,499.19000	17.49919	15,863.840		0.00	0
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R203	On	01/11/2012	Bond Future			5.90742	110.93888	5.78051	111.50085		4.37	0.00	0
R203	On	01/11/2012	Bond Future	6.87	Call			4,712.61000	4.71261	4,151.090	4.76	0.00	0
R203	On	01/11/2012	Bond Future	6.87	Put			0.20000	0.00020	0.650	4.76	0.00	0
R203	On	07/02/2013	Bond Future			5.95816	112.48897	5.82234	113.05826		4.30	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
R203	On	07/02/2013	Bond Future	6.11	Call			1,863.00000	1.86300	1,500.930	4.42	0.00	0
R203	On	07/02/2013	Bond Future	6.11	Put			661.55000	0.66155	868.770	4.42	0.00	0
R203	On	07/02/2013	Bond Future	6.65	Call			3,607.59000	3.60759	3,118.700	4.61	0.00	0
R203	On	07/02/2013	Bond Future	6.65	Put			193.91000	0.19391	274.310	4.61	0.00	0
R203	On	07/02/2013	Bond Future	6.94	Call			4,664.14000	4.66414	4,135.900	4.64	0.00	0
R203	On	07/02/2013	Bond Future	6.94	Put			85.19000	0.08519	126.240	4.64	0.00	0
R203	On	02/05/2013	Bond Future			5.99825	109.69630	5.85371	110.27332		4.35	0.00	0
R203	On	02/05/2013	Bond Future	5.91	Call			1,582.33000	1.58233	1,290.490	4.40	0.00	0
R203	On	02/05/2013	Bond Future	5.91	Put			1,357.17000	1.35717	1,642.350	4.40	0.00	0
R203	On	02/05/2013	Bond Future	5.89	Call			1,539.29000	1.53929	1,252.470	4.40	0.00	0
R203	On	02/05/2013	Bond Future	5.89	Put			1,394.07000	1.39407	1,684.270	4.40	0.00	0
R203	On	02/05/2013	Bond Future	5.90	Call			1,560.73000	1.56073	1,271.400	4.40	0.00	0
R203	On	02/05/2013	Bond Future	5.90	Put			1,375.53000	1.37553	1,663.220	4.40	0.00	0
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R204	On	01/11/2012	Bond Future			6.20897	112.01334	6.09267	112.63238		5.52	0.00	0
R204	On	01/11/2012	Bond Future	7.22	Call			5,823.82000	5.82382	5,205.360	6.01	0.00	0
R204	On	01/11/2012	Bond Future	7.22	Put			0.35000	0.00035	0.930	6.01	0.00	0
R204	On	07/02/2013	Bond Future			6.26474	109.54807	6.14183	110.17527		5.80	0.00	0
R204	On	07/02/2013	Bond Future	7.29	Call			5,822.09000	5.82209	5,244.610	6.26	0.00	0
R204	On	07/02/2013	Bond Future	7.29	Put			131.88000	0.13188	181.600	6.26	0.00	0
R204	On	02/05/2013	Bond Future			6.31418	110.87630	6.18481	111.51194		5.67	0.00	0
R204	On	02/05/2013	Bond Future	6.29	Call			2,183.77000	2.18377	1,845.420	5.69	0.00	0
R204	On	02/05/2013	Bond Future	6.29	Put			1,666.59000	1.66659	1,963.880	5.69	0.00	0
R204	On	02/05/2013	Bond Future	6.30	Call			2,211.40000	2.21140	1,870.460	5.69	0.00	0
R204	On	02/05/2013	Bond Future	6.30	Put			1,645.21000	1.64521	1,939.910	5.69	0.00	0
R204	On	02/05/2013	Bond Future	6.31	Call			2,239.20000	2.23920	1,895.690	5.69	0.00	0
R204	On	02/05/2013	Bond Future	6.31	Put			1,624.03000	1.62403	1,916.160	5.69	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
R206	On	01/11/2012	Bond Future			5.04974	105.10867	4.93719	105.24005		0.80	0.00	0
R206	On	01/11/2012	Bond Future	5.05	Call			193.73000	0.19373	114.200	1.00	0.00	0
R206	On	01/11/2012	Bond Future	5.05	Put			62.04000	0.06204	113.890	1.00	0.00	0
R206	On	07/02/2013	Bond Future			4.98786	102.81223	4.84174	102.94498		0.66	0.00	0
R206	On	07/02/2013	Bond Future	4.76	Call			206.02000	0.20602	150.780	1.00	0.00	0
R206	On	07/02/2013	Bond Future	4.76	Put			280.40000	0.28040	357.910	1.00	0.00	0
R206	On	02/05/2013	Bond Future			4.89350	104.05878	4.69596	104.19392		0.49	0.00	0
R206	On	02/05/2013	Bond Future	3.39	Call			50.75000	0.05075	35.290	1.00	0.00	0
R206	On	02/05/2013	Bond Future	3.39	Put			952.02000	0.95202	1,071.700	1.00	0.00	0
R206	On	02/05/2013	Bond Future	3.40	Call			51.64000	0.05164	35.950	1.00	0.00	0
R206	On	02/05/2013	Bond Future	3.40	Put			945.96000	0.94596	1,065.410	1.00	0.00	0
R206	On	02/05/2013	Bond Future	3.41	Call			52.55000	0.05255	36.620	1.00	0.00	0
R206	On	02/05/2013	Bond Future	3.41	Put			939.92000	0.93992	1,059.130	1.00	0.00	0
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R207	On	01/11/2012	Bond Future			6.55109	106.18927	6.44525	106.80546		6.69	0.00	0
R207	On	01/11/2012	Bond Future	7.58	Call			6,379.79000	6.37979	5,764.400	7.28	0.00	0
R207	On	01/11/2012	Bond Future	7.58	Put			0.66000	0.00066	1.460	7.28	0.00	0
R207	On	07/02/2013	Bond Future			6.61524	104.03349	6.50418	104.65779		7.10	0.00	0
R207	On	07/02/2013	Bond Future	7.66	Call			6,452.66000	6.45266	5,882.040	7.64	0.00	0
R207	On	07/02/2013	Bond Future	7.66	Put			175.26000	0.17526	228.940	7.64	0.00	0
R207	On	02/05/2013	Bond Future			6.67440	105.29481	6.55827	105.92750		6.89	0.00	0
R207	On	02/05/2013	Bond Future	6.44	Call			1,900.10000	1.90010	1,615.980	6.87	0.00	0
R207	On	02/05/2013	Bond Future	6.44	Put			2,549.35000	2.54935	2,897.920	6.87	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
R207	On	02/05/2013	Bond Future	6.45	Call			1,925.57000	1.92557	1,638.940	6.88	0.00	0
R207	On	02/05/2013	Bond Future	6.45	Put			2,519.73000	2.51973	2,865.790	6.88	0.00	0
R207	On	02/05/2013	Bond Future	6.46	Call			1,951.25000	1.95125	1,662.110	6.88	0.00	0
R207	On	02/05/2013	Bond Future	6.46	Put			2,490.36000	2.49036	2,833.910	6.88	0.00	0
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R207/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0
R208	On	01/11/2012	Bond Future			6.73184	100.79217	6.61102	101.56205		7.87	0.00	0
R208	On	01/11/2012	Bond Future	6.81	Call			1,670.73000	1.67073	1,150.610	8.08	0.00	0
R208	On	01/11/2012	Bond Future	6.81	Put			406.69000	0.40669	656.450	8.08	0.00	0
R208	On	01/11/2012	Bond Future	7.50	Call			5,505.10000	5.50510	4,744.140	8.56	0.00	0
R208	On	01/11/2012	Bond Future	7.50	Put			7.46000	0.00746	16.380	8.56	0.00	0
R208	On	01/11/2012	Bond Future	7.70	Call			6,684.05000	6.68405	5,916.150	8.56	0.00	0
R208	On	01/11/2012	Bond Future	7.70	Put			1.39000	0.00139	3.370	8.56	0.00	0
R208	On	07/02/2013	Bond Future			6.79737	102.20046	6.67128	102.98065		8.11	0.00	0
R208	On	07/02/2013	Bond Future	6.00	Call			511.71000	0.51171	370.620	7.91	0.00	0
R208	On	07/02/2013	Bond Future	6.00	Put			4,794.57000	4.79457	5,433.670	7.91	0.00	0
R208	On	07/02/2013	Bond Future	7.78	Call			6,847.93000	6.84793	6,147.230	8.75	0.00	0
R208	On	07/02/2013	Bond Future	7.78	Put			237.92000	0.23792	317.410	8.75	0.00	0
R208	On	02/05/2013	Bond Future			6.85406	100.04657	6.72297	100.83699		8.18	0.00	0
R208	On	02/05/2013	Bond Future	6.65	Call			2,313.12000	2.31312	1,943.860	8.27	0.00	0
R208	On	02/05/2013	Bond Future	6.65	Put			2,756.45000	2.75645	3,177.610	8.27	0.00	0
R208	On	02/05/2013	Bond Future	6.66	Call			2,343.05000	2.34305	1,970.740	8.28	0.00	0
R208	On	02/05/2013	Bond Future	6.66	Put			2,725.49000	2.72549	3,143.600	8.28	0.00	0
R208	On	02/05/2013	Bond Future	6.64	Call			2,283.39000	2.28339	1,917.190	8.26	0.00	0
R208	On	02/05/2013	Bond Future	6.64	Put			2,787.67000	2.78767	3,211.890	8.26	0.00	0
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R209	On	01/11/2012			8.52203	77.74701	8.37665	78.95892		16.90	0.00	0
R209	On	01/11/2012	8.99	Call			5,089.63000	5.08963	4,008.750	17.82	0.00	0
R209	On	01/11/2012	8.99	Put			170.51000	0.17051	301.540	17.82	0.00	0
R209	On	07/02/2013			8.60541	78.83326	8.45569	80.06176		17.63	0.00	0
R209	On	07/02/2013	8.63	Call			4,121.15000	4.12115	3,420.560	18.07	0.00	0
R209	On	07/02/2013	8.63	Put			2,693.78000	2.69378	3,221.690	18.07	0.00	0
R209	On	07/02/2013	9.06	Call			6,289.16000	6.28916	5,407.210	18.56	0.00	0
R209	On	07/02/2013	9.06	Put			1,511.71000	1.51171	1,858.260	18.56	0.00	0
R209	On	02/05/2013			8.67732	76.64736	8.52364	77.89138		18.19	0.00	0
R209	On	02/05/2013	7.99	Call			2,454.66000	2.45466	2,020.680	18.01	0.00	0
R209	On	02/05/2013	7.99	Put			7,029.39000	7.02939	7,839.430	18.01	0.00	0
R209	On	02/05/2013	8.00	Call			2,484.19000	2.48419	2,046.450	18.02	0.00	0
R209	On	02/05/2013	8.00	Put			6,969.39000	6.96939	7,775.670	18.02	0.00	0
R209	On	02/05/2013	8.01	Call			2,514.15000	2.51415	2,072.640	18.03	0.00	0
R209	On	02/05/2013	8.01	Put			6,909.97000	6.90997	7,712.480	18.03	0.00	0
R209	On	31/03/2036			6.25000	6.25000	6.25000	6.25000			0.00	0
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
R210	On	01/11/2012	Bond Future			159.53193	159.53193	159.53173	159.53173			0.00	0
R210	On	01/11/2012	Bond Future	144.99	Call			14,541.73000	14.54173	14,541.930		0.00	0
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0
R210	On	01/11/2012	Bond Future	145.00	Call			14,531.73000	14.53173	14,531.930		0.00	0
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0
R210	On	01/11/2012	Bond Future	145.01	Call			14,521.73000	14.52173	14,521.930		0.00	0
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R211	On	01/11/2012	Bond Future			123.53302	123.53302	123.48635	123.48635			0.00	0
R211	On	01/11/2012	Bond Future	121.99	Call			1,496.35000	1.49635	1,543.020		0.00	0
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0
R211	On	01/11/2012	Bond Future	122.00	Call			1,486.35000	1.48635	1,533.020		0.00	0
R211	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0
R211	On	01/11/2012	Bond Future	122.01	Call			1,476.35000	1.47635	1,523.020		0.00	0
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R212	On	01/11/2012	Bond Future			128.83040	128.83040	128.83167	128.83167			0.00	0
R212	On	01/11/2012	Bond Future	121.99	Call			6,841.67000	6.84167	6,840.400		0.00	0
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0
R212	On	01/11/2012	Bond Future	122.00	Call			6,831.67000	6.83167	6,830.400		0.00	0
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0
R212	On	01/11/2012	Bond Future	122.01	Call			6,821.67000	6.82167	6,820.400		0.00	0
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R213	On	01/11/2012	Bond Future			8.27295	89.37844	8.11744	90.71897		14.70	0.00	0
R213	On	01/11/2012	Bond Future	7.75	Call			382.45000	0.38245	172.040	14.51	0.00	0
R213	On	01/11/2012	Bond Future	7.75	Put			3,670.31000	3.67031	4,800.430	14.51	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
R213	On	01/11/2012	Bond Future	8.81	Call			5,856.79000	5.85679	4,619.420	15.59	0.00	0
R213	On	01/11/2012	Bond Future	8.81	Put			106.90000	0.10690	210.060	15.59	0.00	0
R213	On	07/02/2013	Bond Future			8.36011	90.62721	8.19966	91.98608		15.31	0.00	0
R213	On	07/02/2013	Bond Future	8.90	Call			6,984.40000	6.98440	5,967.870	16.23	0.00	0
R213	On	07/02/2013	Bond Future	8.90	Put			1,270.40000	1.27040	1,612.740	16.23	0.00	0
R213	On	02/05/2013	Bond Future			8.43219	88.19162	8.26735	89.56774		15.77	0.00	0
R213	On	02/05/2013	Bond Future	7.84	Call			2,725.53000	2.72553	2,215.270	15.67	0.00	0
R213	On	02/05/2013	Bond Future	7.84	Put			6,443.82000	6.44382	7,309.680	15.67	0.00	0
R213	On	02/05/2013	Bond Future	7.85	Call			2,758.05000	2.75805	2,243.480	15.68	0.00	0
R213	On	02/05/2013	Bond Future	7.85	Put			6,386.77000	6.38677	7,248.320	15.68	0.00	0
R213	On	02/05/2013	Bond Future	7.86	Call			2,790.79000	2.79079	2,271.910	15.69	0.00	0
R213	On	02/05/2013	Bond Future	7.86	Put			6,330.06000	6.33006	7,187.300	15.69	0.00	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R214	On	01/11/2012	Bond Future			8.55694	79.39045	8.40144	80.75664			0.00	0
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0
R214	On	01/11/2012	Bond Future	7.99	Put			3,812.01000	3.81201	5,178.200		0.00	0
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0
R214	On	01/11/2012	Bond Future	8.00	Put			3,715.82000	3.71582	5,082.010		0.00	0
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0
R214	On	01/11/2012	Bond Future	8.01	Put			3,619.81000	3.61981	4,986.000		0.00	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.38240	1.38240	1.35930	1.35930		15.79	0.00	0
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			467.61350	0.04676	623.279	15.72	0.00	0
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			274.61350	0.02746	199.279	15.72	0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
YUAN/R On	18/03/2013	Foreign Exchange Future			1.38980	1.38980	1.36690	1.36690		16.06	0.00	0	
YUAN/R On	18/03/2013	Foreign Exchange Future	1.29	Call			1,008.92400	0.10089	1,197.249	15.73	0.00	0	
YUAN/R On	18/03/2013	Foreign Exchange Future	1.29	Put			239.92400	0.02399	199.249	15.73	0.00	0	
YUAN/R On	18/03/2013	Foreign Exchange Future	1.30	Call			940.52450	0.09405	1,123.994	15.73	0.00	0	
YUAN/R On	18/03/2013	Foreign Exchange Future	1.30	Put			271.52450	0.02715	225.994	15.73	0.00	0	
YUAN/R On	18/03/2013	Foreign Exchange Future	1.31	Call			878.49050	0.08785	1,055.346	15.79	0.00	0	
YUAN/R On	18/03/2013	Foreign Exchange Future	1.31	Put			309.49050	0.03095	257.347	15.79	0.00	0	
<b>Total for Derivatives :</b>											<b>565,631,292.20</b>	<b>200,555</b>	<b>1</b>

### i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	11.60339	100.00000	11.57498			0.00	0	
AA03	On	11/05/2015	Spot Bond		100.00000	24.73031	100.00000	24.67588			0.00	0	
AA04	On	22/03/2017	Spot Bond		100.00000	8.94780	100.00000	8.92588			0.00	0	
AA05	On	22/03/2019	Spot Bond		5.00000	123.75262	5.00000	123.73573			0.00	0	45,0
AB06	On	27/03/2015	Spot Bond		100.00000	20.79903	100.00000	20.75249		600,000,000.00		6,000	16,6
AB07	On	07/03/2014	Spot Bond		100.00000	38.57071	100.00000	38.48440			0.00	0	7,9
AB08	On	03/05/2017	Spot Bond		100.00000	10.03919	100.00000	10.01487			0.00	0	
AB09	On	03/05/2017	Spot Bond		100.00000	16.83928	100.00000	16.80221			0.00	0	5,0
ABCL1	On	22/09/2013	Spot Bond		100.00000	56.68539	100.00000	56.54655			0.00	0	
ABCPI1	On	31/03/2013	Spot Bond		100.00000	70.09427	100.00000	69.96399			0.00	0	
ABCPI2	On	20/09/2014	Spot Bond		100.00000	30.94238	100.00000	30.86993			0.00	0	
ABCPI3	On	07/12/2023	Spot Bond		100.00000	7.26621	100.00000	7.25013			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
ABFN04	On	25/02/2015			100.00000	21.61242	100.00000	21.56007			0.00	0	
ABFN05	On	17/03/2014			100.00000	39.01185	100.00000	38.91630		1,200,000,000,000.00	12,000,000	3,0	
ABFN06	On	17/03/2016			100.00000	12.14060	100.00000	12.11087			0.00	0	
ABFN07	On	17/03/2018			100.00000	7.81575	100.00000	7.79662			0.00	0	
ABFN08	On	17/03/2020			100.00000	7.37353	100.00000	7.35547			0.00	0	
ABFN09	On	17/03/2026			100.00000	7.43331	100.00000	7.41510			0.00	0	
ABL10A	On	15/03/2015			100.00000	24.48804	100.00000	24.43324			0.00	0	3,7
ABL10B	On	15/03/2015			100.00000	21.84158	100.00000	21.78808			0.00	0	
ABL11A	On	29/09/2014			100.00000	28.05952	100.00000	27.99673		160,000,000,000.00	1,600,000	7,3	
ABL11B	On	29/09/2014			100.00000	27.69497	100.00000	27.62714			0.00	0	
ABL12B	On	08/03/2015			100.00000	21.51738	100.00000	21.46468			0.00	0	
ABL13	On	11/10/2016			100.00000	10.64632	100.00000	10.62053			0.00	0	
ABL7	On	18/02/2013			100.00000	77.94884	100.00000	77.79200			0.00	0	
ABL8A	On	19/09/2013			100.00000	54.15530	100.00000	54.03412			0.00	0	1,7
ABL8B	On	19/09/2013			100.00000	58.05443	100.00000	57.91225			0.00	0	
ABL9	On	19/02/2013			100.00000	92.19730	100.00000	91.97188			0.00	0	
ABLC04	On	15/02/2013			100.00000	93.83562	100.00000	93.67521			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
ABLC07	On	15/02/2013			100.00000	85.92842	100.00000	85.53960			0.00	0
ABLI01	On	31/03/2013			100.00000	70.09427	100.00000	69.96399			0.00	0
ABLI02	On	08/05/2014			100.00000	44.04181	100.00000	43.94028			0.00	0
ABLI03	On	15/03/2015			100.00000	21.09944	100.00000	21.05002			0.00	0
ABLI04	On	11/10/2016			8.00000	91.31624	8.00000	91.28693			0.00	0
ABLS2A	On	13/07/2016			100.00000	22.86991	100.00000	22.81957			0.00	0
ABLS2B	On	13/07/2016			100.00000	15.63659	100.00000	15.59870			0.00	0
ABLS3	On	31/03/2018			9.58000	100.36006	9.58000	100.33425			0.00	0
ABLS4	On	29/03/2019			100.00000	10.18774	100.00000	10.16279			0.00	0
ABLS5	On	29/06/2019			100.00000	12.92120	100.00000	12.88041			0.00	0
ABLSI1	On	29/06/2019			4.50000	102.17172	4.50000	102.14863			0.00	0
ABN03U	On	12/03/2015			100.00000	19.90791	100.00000	19.80198			0.00	0
ABN05	On	18/04/2021			100.00000	4.33062	100.00000	4.32058			0.00	0
ABN07	On	13/06/2015			100.00000	21.85055	100.00000	21.79991			0.00	0
ABN09	On	27/06/2023			100.00000	5.65990	100.00000	5.64676			0.00	0
ABN13	On	04/03/2013			100.00000	101.78580	100.00000	101.57602			0.00	0
ABN14	On	10/10/2033			100.00000	4.06863	100.00000	4.05922			0.00	0
ABN17	On	31/03/2013			100.00000	70.09427	100.00000	69.96399			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
ABN23	On	31/03/2013	Spot Bond			100.00000	70.09427	100.00000	69.96399			0.00	0
ABN32	On	31/03/2013	Spot Bond			100.00000	70.09427	100.00000	69.96399			0.00	0
ABN33	On	29/01/2018	Spot Bond			100.00000	2.53253	100.00000	2.52774			0.00	0
ABN34	On	29/01/2018	Spot Bond			100.00000	2.53253	100.00000	2.52774			0.00	0
ABN35	On	04/03/2013	Spot Bond			6.82500	100.58172	6.82500	100.56304			0.00	0
ABN37	On	07/07/2016	Spot Bond			100.00000	7.48566	100.00000	7.47146			0.00	0
ABN38	On	17/08/2015	Spot Bond			100.00000	13.84988	100.00000	13.82360			0.00	0
ABN39	On	21/09/2016	Spot Bond			100.00000	10.63570	100.00000	10.60965			0.00	0
ABN40	On	29/09/2015	Spot Bond			100.00000	12.76386	100.00000	12.73965			0.00	0
ABN41	On	01/10/2014	Spot Bond			100.00000	25.43095	100.00000	25.38271			0.00	0
ABN42	On	16/11/2015	Spot Bond			100.00000	11.64278	100.00000	11.62044			0.00	0
ABN44	On	14/12/2015	Spot Bond			100.00000	11.02954	100.00000	11.00832			0.00	0
ABN45	On	23/02/2016	Spot Bond			100.00000	22.51906	100.00000	22.47563			0.00	0
ABN46	On	23/03/2016	Spot Bond			100.00000	21.56079	100.00000	21.51908			0.00	0
ABN47	On	05/04/2017	Spot Bond			100.00000	8.63562	100.00000	9.12270			0.00	0
ABN48	On	13/04/2017	Spot Bond			100.00000	7.75455	100.00000	7.73035			0.00	0
ABN49	On	12/04/2016	Spot Bond			100.00000	20.50550	100.00000	20.46583			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
ABN50	On	21/12/2014	Spot Bond			100.00000	24.92070	100.00000	24.88155			0.00	0	
ABN51	On	09/09/2015	Spot Bond			100.00000	19.96620	100.00000	19.94403			0.00	0	
ABN52	On	18/05/2016	Spot Bond			100.00000	18.84323	100.00000	18.80678			0.00	0	
ABN53	On	01/06/2016	Spot Bond			100.00000	18.07710	100.00000	18.04213			0.00	0	
ABN54	On	14/06/2016	Spot Bond			100.00000	17.73134	100.00000	17.69704			0.00	0	
ABN55	On	27/06/2017	Spot Bond			100.00000	9.04242	100.00000	9.01388			0.00	0	
ABN56	On	15/09/2015	Spot Bond			100.00000	22.30901	100.00000	22.25908			0.00	0	
ABN57	On	05/07/2013	Spot Bond			100.00000	63.38935	100.00000	63.26909			0.00	0	
ABN58	On	16/07/2017	Spot Bond			100.00000	9.53853	100.00000	9.49659			0.00	0	
ABN59	On	20/07/2016	Spot Bond			100.00000	15.46531	100.00000	15.43540			0.00	0	
ABN60	On	23/08/2016	Spot Bond			100.00000	14.51037	100.00000	14.48230			0.00	0	
ABN61	On	31/01/2025	Spot Bond			95.66000	2.46902	95.66000	2.45785			0.00	0	
ABN62	On	31/03/2028	Spot Bond			100.00000	2.65892	100.00000	2.65300			0.00	0	
ABN63	On	07/12/2033	Spot Bond			100.00000	4.00771	100.00000	3.99009			0.00	0	
ABS10	On	17/03/2018	Spot Bond			100.00000	11.49936	100.00000	11.47363			300,000,000.00	3,000	7,2
ABS5	On	01/05/2015	Spot Bond			100.00000	23.36509	100.00000	23.31366			200,000,000.00	2,000	6,6
ABS6	On	01/06/2020	Spot Bond			100.00000	11.14828	100.00000	11.12361			200,000,000.00	2,000	5,3
ABS7	On	11/09/2026	Spot Bond			100.00000	9.39181	100.00000	9.37079			0.00	0	6,0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
ABS9	On	17/03/2016	Spot Bond			100.00000	15.45025	100.00000	15.41568			9,300,000,000,000.00	93,000,000	55,0
ABSI1	On	11/06/2014	Spot Bond			100.00000	35.42517	100.00000	35.34307			0.00	0	
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.54695	4.00000	119.52153			0.00	0	
ABSI2	On	07/12/2023	Spot Bond			100.00000	7.26621	100.00000	7.25013			0.00	0	
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.44792	100.00000	6.43305			0.00	0	1,0
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.57704	100.00000	3.56879			0.00	0	
ACL001	On	31/07/2013	Spot Bond			100.00000	64.45946	100.00000	64.30330			0.00	0	
ACL017	On	20/03/2013	Spot Bond			100.00000	85.01179	100.00000	84.81680			0.00	0	
ACL019	On	20/06/2013	Spot Bond			100.00000	57.34846	100.00000	57.20801			0.00	0	
ACL01U	On	30/06/2015	Spot Bond			100.00000	18.72818	100.00000	18.68281			0.00	0	
ACL020	On	31/08/2013	Spot Bond			100.00000	60.85012	100.00000	60.70109			0.00	0	
ACL024	On	20/04/2013	Spot Bond			100.00000	64.94531	100.00000	66.50529			0.00	0	
ACL025	On	31/08/2013	Spot Bond			100.00000	60.85012	100.00000	60.70109			0.00	0	
ACL026	On	08/05/2013	Spot Bond			100.00000	63.66424	100.00000	63.51001			0.00	0	
ACL027	On	20/05/2013	Spot Bond			100.00000	70.76694	100.00000	70.61117			0.00	0	
ACL028	On	15/09/2015	Spot Bond			13.50000	100.90629	13.50000	100.86987			0.00	0	
ACL029	On	20/08/2015	Spot Bond			100.00000	19.10878	100.00000	19.06250			0.00	0	
ACL033	On	20/08/2015	Spot Bond			100.00000	19.36741	100.00000	19.32049			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
ACL036	On	20/08/2015	Spot Bond			100.00000	23.03975	100.00000	22.98394			0.00	0
ACL038	On	16/10/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0
ACL039	On	20/09/2013	Spot Bond			100.00000	57.12295	100.00000	56.98305			0.00	0
ACL041	On	20/09/2013	Spot Bond			100.00000	57.09219	100.00000	56.95237			0.00	0
ACL042	On	20/08/2015	Spot Bond			100.00000	18.85017	100.00000	18.80450			0.00	0
ACL047	On	22/10/2018	Spot Bond			100.00000	1.52739	100.00000	1.52450			0.00	0
ACL053	On	29/01/2013	Spot Bond			100.00000	96.70103	100.00000	96.45181			0.00	0
ACL054	On	29/01/2013	Spot Bond			100.00000	96.70103	100.00000	96.45181			0.00	0
ACL068	On	22/02/2014	Spot Bond			100.00000	42.22238	100.00000	42.12010			0.00	0
ACL070	On	31/12/2013	Spot Bond			100.00000	38.81102	100.00000	38.71700			0.00	0
ACL071	On	20/06/2015	Spot Bond			100.00000	15.46254	100.00000	15.43320			0.00	0
ACL072	On	31/10/2012	Spot Bond			100.00000	96.46850	100.00000	96.21923			0.00	0
ACL073	On	20/09/2015	Spot Bond			100.00000	12.98389	100.00000	12.95926			0.00	0
ACL074	On	20/09/2015	Spot Bond			100.00000	12.98389	100.00000	12.95926			0.00	0
ACL075	On	20/09/2013	Spot Bond			100.00000	57.50222	100.00000	57.36139			0.00	0
ACL076	On	20/09/2015	Spot Bond			100.00000	16.36127	100.00000	16.32120			0.00	0
ACL077	On	20/09/2015	Spot Bond			100.00000	17.15811	100.00000	17.11609			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
ACL078 On 20/09/2015 Spot Bond			100.00000	16.00606	100.00000	15.96686			0.00	0
ACL080 On 20/09/2015 Spot Bond			100.00000	16.24607	100.00000	16.20628			0.00	0
ACL081 On 20/09/2015 Spot Bond			100.00000	16.35168	100.00000	16.31163			0.00	0
ACL082 On 30/07/2017 Spot Bond			100.00000	10.92856	100.00000	10.90450			0.00	0
ACL083 On 30/07/2017 Spot Bond			100.00000	10.92856	100.00000	10.90450			0.00	0
ACL084 On 30/07/2017 Spot Bond			100.00000	10.98614	100.00000	10.96196			0.00	0
ACL085 On 20/12/2015 Spot Bond			100.00000	12.79601	100.00000	12.76468			0.00	0
ACL086 On 30/07/2017 Spot Bond			100.00000	10.98614	100.00000	10.96196			0.00	0
ACL087 On 30/07/2017 Spot Bond			100.00000	10.87098	100.00000	10.84706			0.00	0
ACL088 On 20/12/2015 Spot Bond			100.00000	24.97438	100.00000	24.92713			0.00	0
ACL089 On 20/12/2014 Spot Bond			100.00000	20.40242	100.00000	20.35245			0.00	0
ACL090 On 20/12/2012 Spot Bond			100.00000	85.07074	100.00000	84.87607			0.00	0
ACL091 On 20/12/2013 Spot Bond			100.00000	39.23431	100.00000	39.13822			0.00	0
ACL092 On 26/12/2015 Spot Bond			100.00000	12.51132	100.00000	12.48068			0.00	0
ACL093 On 20/12/2013 Spot Bond			100.00000	39.23431	100.00000	39.13822			0.00	0
ACL094 On 20/12/2012 Spot Bond			100.00000	85.07074	100.00000	84.87607			0.00	0
ACL095 On 20/12/2018 Spot Bond			100.00000	8.11322	100.00000	8.09335			0.00	0
ACL096 On 20/06/2020 Spot Bond			100.00000	8.10435	100.00000	8.08451			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
ACL097	On	20/12/2025			100.00000	8.11401	100.00000	8.09413			0.00	0	
ACL098	On	20/12/2025			100.00000	7.90396	100.00000	7.88459			0.00	0	9,0
ACL099	On	20/12/2013			100.00000	38.88126	100.00000	38.78604			0.00	0	
ACL100	On	20/12/2017			100.00000	8.33079	100.00000	8.31039			0.00	0	
ACL101	On	18/01/2013			100.00000	97.87234	100.00000	97.61273			0.00	0	
ACL102	On	12/07/2013			100.00000	66.22496	100.00000	66.06453			0.00	0	
ACL103	On	18/01/2013			100.00000	97.87234	100.00000	97.61273			0.00	0	
ACL104	On	20/12/2019			100.00000	10.64892	100.00000	10.62284			0.00	0	9
ACL114	On	20/03/2014			100.00000	38.98717	100.00000	38.89168			0.00	0	
ACL115	On	31/01/2014			100.00000	42.08657	100.00000	41.99393			0.00	0	
ACL116	On	31/01/2014			100.00000	44.29698	100.00000	44.18967			0.00	0	
ACL118	On	26/01/2021			100.00000	8.85432	100.00000	8.83287			0.00	0	
ACL120	On	26/01/2021			100.00000	8.86633	100.00000	8.84486			0.00	0	
ACL122	On	20/06/2016			100.00000	7.73127	100.00000	7.71660			0.00	0	
ACL123	On	27/01/2014			100.00000	44.80948	100.00000	44.70093			0.00	0	
ACL124	On	09/06/2018			100.00000	4.33524	100.00000	4.32564			0.00	0	
ACL125	On	20/09/2017			100.00000	4.12591	100.00000	4.11667			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
ACL126	On	20/09/2016			100.00000	6.49194	100.00000	6.47963			0.00	0
ACL127	On	20/09/2021			100.00000	3.02844	100.00000	3.02167			0.00	0
ACL128	On	20/09/2021			100.00000	3.14340	100.00000	3.13636			0.00	0
ACL129	On	20/09/2021			100.00000	7.68018	100.00000	7.66137			0.00	0
ACL130	On	18/08/2014			100.00000	29.71235	100.00000	29.64036			0.00	0
ACL131	On	18/08/2014			100.00000	29.71235	100.00000	29.64036			0.00	0
ACL132	On	27/01/2014			100.00000	44.80948	100.00000	44.70093			0.00	0
ACL133	On	26/08/2014			100.00000	29.25595	100.00000	29.18508			0.00	0
ACL134	On	20/09/2014			100.00000	27.85646	100.00000	27.78823			0.00	0
ACL135	On	20/09/2014			100.00000	27.80666	100.00000	27.73856			0.00	0
ACL136	On	20/09/2021			100.00000	7.54371	100.00000	7.52523			0.00	0
ACL137	On	02/09/2016			100.00000	11.32828	100.00000	11.30054			0.00	0
ACL138	On	20/09/2021			100.00000	7.53321	100.00000	7.51475			0.00	0
ACL139	On	30/07/2017			100.00000	10.75582	100.00000	10.73214			0.00	0
ACL140	On	20/12/2012			100.00000	85.23817	100.00000	85.04312			0.00	0
ACL141	On	30/07/2017			100.00000	10.81340	100.00000	10.78960			0.00	0
ACL142	On	20/12/2014			100.00000	20.48426	100.00000	20.43408		80,000,000,000.00	800,000	8
ACL143	On	20/12/2016			100.00000	10.19293	100.00000	10.16797			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
ACL144	On	20/12/2016			100.00000	9.52563	100.00000	9.50230			0.00	0
ACL145	On	20/12/2021			100.00000	7.69746	100.00000	7.67861			0.00	0
ACL146	On	30/11/2013			100.00000	46.95388	100.00000	46.83889			0.00	0
ACL149	On	20/03/2014			100.00000	39.20316	100.00000	39.12468			0.00	0
ACL150	On	20/03/2014			100.00000	39.00239	100.00000	38.92432			0.00	0
ACL151	On	20/03/2017			100.00000	9.53800	100.00000	9.51891			0.00	0
ACL152	On	08/02/2014			100.00000	42.93657	100.00000	42.83256			0.00	0
ACL153	On	20/03/2015			100.00000	19.72459	100.00000	19.68511			0.00	0
ACL154	On	20/03/2015			100.00000	19.57146	100.00000	19.53228			0.00	0
ACL155	On	20/03/2015			100.00000	19.86872	100.00000	19.82895			0.00	0
ACL156	On	20/03/2017			100.00000	9.51763	100.00000	9.49858			0.00	0
ACL157	On	20/03/2017			100.00000	9.16124	100.00000	9.14291			0.00	0
ACL158	On	20/03/2015			100.00000	19.75162	100.00000	19.71208			0.00	0
ACL159	On	20/03/2015			100.00000	19.85070	100.00000	19.81097			0.00	0
ACL161	On	20/03/2022			100.00000	10.58984	100.00000	10.57302			0.00	0
ACL162	On	20/09/2015			100.00000	15.81501	100.00000	15.78335			0.00	0
ACL163	On	20/03/2015			100.00000	19.79665	100.00000	19.75703			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
ACL164	On	20/06/2014			100.00000	29.55798	100.00000	29.48559			0.00	0
ACL165	On	20/06/2017			100.00000	19.44721	100.00000	19.39958			0.00	0
ACL166	On	20/03/2014			100.00000	38.75415	100.00000	38.65925			0.00	0
ACL167	On	20/06/2019			100.00000	10.41637	100.00000	10.40001			0.00	0
ACL168	On	20/06/2017			100.00000	8.85784	100.00000	8.83614			0.00	0
ACL169	On	20/06/2017			1.75000	102.43349	1.75000	102.41954			0.00	0
ACL170	On	20/03/2015			100.00000	19.98414	100.00000	19.93519			0.00	0
ACL171	On	30/11/2012			100.00000	92.12521	100.00000	91.90428			0.00	0
ACL172	On	20/06/2015			100.00000	15.25722	100.00000	15.21986			0.00	0
ACL173	On	20/06/2017			100.00000	8.78537	100.00000	8.76385			0.00	0
ACL174	On	20/06/2019			100.00000	7.87614	100.00000	7.85685			0.00	0
ACL175	On	20/06/2019			100.00000	7.35228	100.00000	7.33427			0.00	0
ACL176	On	30/11/2012			100.00000	92.17128	100.00000	91.95024			0.00	0
ACL177	On	20/09/2013			100.00000	56.61888	100.00000	56.44017			0.00	0
ACL178	On	20/09/2014			100.00000	29.19802	100.00000	29.10587			0.00	0
ACL179	On	30/11/2012			100.00000	91.79838	100.00000	91.57823			0.00	0
ACL180	On	20/06/2015			100.00000	17.17142	100.00000	17.11722			0.00	0
ACL181	On	20/06/2017			100.00000	10.77635	100.00000	10.74233		140,000,000,000.00	1,400,000	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
ACL182	On	20/06/2017			100.00000	10.16953	100.00000	10.13743			0.00	0	
ACL183	On	20/06/2019			100.00000	9.28136	100.00000	9.25207			0.00	0	
ACL184	On	20/09/2017			100.00000	10.36371	100.00000	10.33100			0.00	0	
ACL185	On	20/09/2022			100.00000	8.90761	100.00000	8.87950			0.00	0	
ACL186	On	20/09/2016			100.00000	3.89640	100.00000	3.88410			0.00	0	
ACL187	On	20/09/2020			100.00000	0.12342	100.00000	0.12303			0.00	0	
ACL188	On	20/09/2020			100.00000	0.12342	100.00000	0.12303			0.00	0	
ACL189	On	20/09/2013			100.00000	48.41638	100.00000	48.19875			0.00	0	
ACL190	On	20/09/2013			100.00000	48.41638	100.00000	48.19875			0.00	0	
ADB01S	On	14/12/2012			100.00000	88.72046	100.00000	88.51461			0.00	0	
ADB02S	On	14/12/2012			100.00000	88.69500	100.00000	88.48921			0.00	0	
ADB03S	On	09/04/2013			100.00000	70.03521	100.00000	69.90718			0.00	0	
AER01U	On	18/11/2016			100.00000	2.56070	100.00000	2.55449			0.00	0	
AHF1A1	On	21/11/2014			100.00000	21.43216	100.00000	21.38023			0.00	0	
AHF1B1	On	21/11/2014			100.00000	22.16522	100.00000	22.11152			0.00	0	
AHF1C1	On	21/11/2014			100.00000	22.65392	100.00000	22.59904			0.00	0	
AIR01	On	15/03/2019			100.00000	9.57101	100.00000	9.54959			200,000,000.00	2,000	5,4



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
AIR02	On	30/04/2023	Spot Bond			100.00000	16.77752	100.00000	16.74039			0.00	0	
AIR02U	On	05/10/2014	Spot Bond			100.00000	28.84671	100.00000	28.77682			0.00	0	
AIR03	On	09/03/2016	Spot Bond			100.00000	17.23331	100.00000	17.19474			100,000,000.00	1,000	9,8
AIR03U	On	26/10/2014	Spot Bond			100.00000	26.31888	100.00000	26.25511			0.00	0	
AIR04U	On	26/10/2029	Spot Bond			100.00000	16.77958	100.00000	16.74244			0.00	0	
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.84471	100.00000	6.82885			0.00	0	
AIRL02	On	18/02/2014	Spot Bond			100.00000	37.65015	100.00000	37.56728			0.00	0	
BAW10	On	01/10/2016	Spot Bond			100.00000	10.12906	100.00000	10.10452			0.00	0	35,0
BAW11	On	01/10/2018	Spot Bond			100.00000	10.70776	100.00000	10.68393			0.00	0	
BAW12	On	17/04/2015	Spot Bond			100.00000	16.33521	100.00000	16.28420			0.00	0	
BAW13	On	17/04/2017	Spot Bond			100.00000	7.90631	100.00000	7.88163			0.00	0	
BAW14U	On	01/01/2014	Spot Bond			100.00000	37.11743	100.00000	37.00155			0.00	0	
BAW2	On	02/10/2015	Spot Bond			100.00000	19.77392	100.00000	19.72992			0.00	0	
BAW3	On	02/10/2017	Spot Bond			100.00000	9.18199	100.00000	9.15975			0.00	0	
BAW4	On	15/09/2013	Spot Bond			100.00000	57.95215	100.00000	57.81022			0.00	0	
BAW5	On	15/09/2013	Spot Bond			100.00000	51.88710	100.00000	51.77099			0.00	0	
BAW6	On	02/10/2014	Spot Bond			100.00000	26.96237	100.00000	26.89706			0.00	0	
BAW7	On	02/10/2014	Spot Bond			100.00000	27.23982	100.00000	27.17920			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
BAW8	On	02/10/2017	Spot Bond			100.00000	11.70860	100.00000	11.68255			0.00	0
BAW9	On	03/02/2014	Spot Bond			100.00000	43.89654	100.00000	43.79020			0.00	0
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.78377	100.00000	17.74068			0.00	0
BAYA02	On	30/06/2013	Spot Bond			100.00000	57.36934	100.00000	57.23036			0.00	0
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.55234	100.00000	19.50498			0.00	0
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.52425	100.00000	19.47695			0.00	0
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.31686	100.00000	13.28460			0.00	0
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.63157	100.00000	16.59129			0.00	0
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.90288	100.00000	12.87162			0.00	0
BAYA09	On	31/12/2015	Spot Bond			100.00000	15.38741	100.00000	15.35013			0.00	0
BAYA10	On	31/12/2015	Spot Bond			100.00000	15.38741	100.00000	15.35013			0.00	0
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.38741	100.00000	15.35013			0.00	0
BAYA12	On	31/03/2016	Spot Bond			100.00000	16.28786	100.00000	16.24840			0.00	0
BAYA13	On	31/03/2016	Spot Bond			100.00000	17.31901	100.00000	17.27707			0.00	0
BAYA14	On	30/09/2015	Spot Bond			100.00000	19.55234	100.00000	19.50498			0.00	0
BAYA15	On	30/06/2016	Spot Bond			100.00000	15.00226	100.00000	14.96591			0.00	0
BAYA16	On	30/09/2016	Spot Bond			8.00000	100.21548	8.00000	100.19391			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.02031	100.00000	12.98877			0.00	0	
BAYA18 On	31/12/2016	Spot Bond			100.00000	11.84619	100.00000	11.81748			0.00	0	
BAYA19 On	31/12/2016	Spot Bond			100.00000	11.84619	100.00000	11.81748			0.00	0	
BAYA20 On	30/09/2014	Spot Bond			100.00000	28.75334	100.00000	28.68368			0.00	0	
BAYA21 On	31/03/2013	Spot Bond			100.00000	83.17311	100.00000	82.98869			0.00	0	
BAYA22 On	30/09/2015	Spot Bond			100.00000	17.60433	100.00000	17.56168			0.00	0	
BAYA23 On	30/06/2017	Spot Bond			100.00000	13.94615	100.00000	13.90261			0.00	0	
BAYA24 On	30/06/2017	Spot Bond			100.00000	14.62792	100.00000	14.58224			0.00	0	
BAYA25 On	30/06/2017	Spot Bond			100.00000	12.43569	100.00000	12.39687			0.00	0	
BAYA26 On	30/09/2017	Spot Bond			100.00000	1.59209	100.00000	1.58712			0.00	0	185,0
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.80511	100.00000	1.79708			0.00	0	
BAYA28 On	30/09/2013	Spot Bond			100.00000	46.26293	100.00000	46.05725			0.00	0	
BAYA29 On	31/12/2015	Spot Bond			100.00000	5.88143	100.00000	100.00000			0.00	0	
BAYB02 On	31/03/2016	Spot Bond			100.00000	20.68845	100.00000	20.63832			0.00	0	
BAYB03 On	31/12/2016	Spot Bond			100.00000	17.68982	100.00000	17.64697			0.00	0	
BAYB04 On	31/03/2017	Spot Bond			100.00000	16.55815	100.00000	16.51804			0.00	0	
BAYB05 On	30/06/2019	Spot Bond			100.00000	15.22931	100.00000	15.18176			0.00	0	
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.35101	100.00000	5.34089			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
BAYD1UOn	30/06/2035	Spot Bond			100.00000	19.14886	100.00000	19.10248			0.00	0
BAYD2UOn	30/06/2035	Spot Bond			100.00000	17.42762	100.00000	17.38539			0.00	0
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.75779	100.00000	10.73172			0.00	0
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.75779	100.00000	10.73172			0.00	0
BAYD5UOn	30/06/2035	Spot Bond			100.00000	13.00668	100.00000	12.97517			0.00	0
BAYD6UOn	30/06/2035	Spot Bond			100.00000	11.27006	100.00000	11.24276			0.00	0
BCJ01 On	10/03/2013	Spot Bond			100.00000	74.89712	100.00000	74.59016			0.00	0
BCP1 On	30/09/2014	Spot Bond			100.00000	29.65190	100.00000	29.57927			0.00	0
BCP2 On	30/09/2015	Spot Bond			100.00000	18.47556	100.00000	18.43031			0.00	0
BCP61UOn	24/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0
BCP62UOn	16/11/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0
BCP63UOn	07/12/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0
BD0202 On	31/12/2018	Spot Bond			100.00000	4.28048	100.00000	4.27105			0.00	0
BD0205 On	28/04/2028	Spot Bond			100.00000	9.97456	100.00000	9.95564			0.00	0
BD0206 On	02/03/2028	Spot Bond			100.00000	11.13772	100.00000	11.11660			0.00	0
BD0302 On	18/04/2028	Spot Bond			100.00000	11.96632	100.00000	11.93983			0.00	0
BD310A On	08/05/2014	Spot Bond			100.00000	31.93345	100.00000	31.85608			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
BD310B On	03/07/2013	Spot Bond			100.00000	55.79690	100.00000	55.66174			0.00	0
BD310C On	18/02/2014	Spot Bond			100.00000	42.60343	100.00000	42.50022			0.00	0
BD311A On	08/02/2014	Spot Bond			100.00000	42.15326	100.00000	42.05114			0.00	0
BD311B On	04/07/2013	Spot Bond			100.00000	56.39455	100.00000	56.25795			0.00	0
BD311C On	31/10/2013	Spot Bond			100.00000	43.80181	100.00000	43.69569			0.00	0
BD311D On	31/03/2013	Spot Bond			100.00000	83.21768	100.00000	83.03316			0.00	0
BD311E On	07/12/2023	Spot Bond			100.00000	7.67570	100.00000	7.65690			0.00	0
BD311F On	20/09/2014	Spot Bond			100.00000	27.56181	100.00000	27.49431			0.00	0
BD32AU On	08/05/2014	Spot Bond			100.00000	25.02608	100.00000	24.94795			0.00	0
BEER01 On	19/07/2013	Spot Bond			100.00000	59.99136	100.00000	59.85930			0.00	0
BG22A1 On	21/07/2016	Spot Bond			100.00000	11.88565	100.00000	11.85685			0.00	0
BG22A2 On	21/07/2016	Spot Bond			100.00000	11.94435	100.00000	11.91542			0.00	0
BG22A3 On	21/07/2016	Spot Bond			100.00000	12.12050	100.00000	12.09113			0.00	0
BG22B1 On	21/07/2016	Spot Bond			100.00000	12.70763	100.00000	12.67684			0.00	0
BG22C1 On	21/07/2016	Spot Bond			100.00000	13.29477	100.00000	13.26256			0.00	0
BG22D1 On	21/07/2016	Spot Bond			100.00000	14.93874	100.00000	14.90255			0.00	0
BG22YU On	21/07/2016	Spot Bond			100.00000	4.28226	100.00000	4.27188			0.00	0
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.92734	100.00000	9.90329			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
BG32A2 On	30/10/2016	Spot Bond			100.00000	10.33474	100.00000	10.30970			0.00	0
BG32A3 On	30/10/2016	Spot Bond			100.00000	10.50934	100.00000	10.48388			0.00	0
BG32A4 On	30/10/2016	Spot Bond			100.00000	10.56754	100.00000	10.54194			0.00	0
BG32B On	30/10/2016	Spot Bond			100.00000	11.26593	100.00000	11.23864			0.00	0
BG32C On	30/10/2016	Spot Bond			100.00000	12.19713	100.00000	12.16759			0.00	0
BG32DUOn	30/10/2016	Spot Bond			100.00000	2.68147	100.00000	2.67497			0.00	0
BG32YUOn	30/10/2016	Spot Bond			100.00000	2.68147	100.00000	2.67497			0.00	0
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.86368	100.00000	8.84197			0.00	0
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.43528	100.00000	9.41217			0.00	0
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.59118	100.00000	9.56768			0.00	0
BG42A4 On	15/03/2017	Spot Bond			8.00000	103.53348	8.00000	103.51105			0.00	0
BG42B On	15/03/2017	Spot Bond			100.00000	10.05885	100.00000	10.03421			0.00	0
BG42C On	15/06/2017	Spot Bond			100.00000	10.09883	100.00000	10.07410			0.00	0
BG42DUOn	15/03/2017	Spot Bond			100.00000	2.39416	100.00000	2.38830			0.00	0
BG42YUOn	15/03/2017	Spot Bond			100.00000	2.39416	100.00000	2.38830			0.00	0
BID01 On	06/08/2014	Spot Bond			100.00000	32.23153	100.00000	32.16058			200,000,000.00	2,000 4,9
BIDC14 On	26/10/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	83.90805	1,000.00000	82.02247			0.00	0	
BIDC23	On	26/10/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	
BIDC24	On	27/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	
BIDC25	On	25/01/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	
BIDC26	On	02/08/2013	Spot Bond			100.00000	57.00029	100.00000	56.89214			0.00	0	
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.20753	100.00000	12.17795			0.00	0	
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.14051	100.00000	7.12321			0.00	0	
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.53563	100.00000	7.51738			0.00	0	
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.22886	100.00000	12.19923			0.00	0	
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.58092	100.00000	12.55045			0.00	0	
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.22104	100.00000	13.18902			0.00	0	
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.88822	100.00000	15.84974			0.00	0	
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.76082	100.00000	14.72505			0.00	0	
BMWFF03	On	15/06/2013	Spot Bond			100.00000	57.82244	100.00000	57.68082			0.00	0	86,0
BSR05	On	01/07/2013	Spot Bond			100.00000	55.84378	100.00000	55.70850			0.00	0	
BSR08	On	07/12/2012	Spot Bond			100.00000	88.99140	100.00000	88.78151			0.00	0	
BSR09	On	20/12/2013	Spot Bond			100.00000	38.85785	100.00000	38.73520			0.00	0	
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.30021	100.00000	8.28010			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
CBL05	On	02/11/2012	Spot Bond			100.00000	96.13588	100.00000	95.88873			0.00	0
CBL06	On	02/11/2014	Spot Bond			100.00000	34.87220	100.00000	34.79544			100,000,000.00	1,000 4,7
CBL08	On	02/11/2016	Spot Bond			100.00000	23.29080	100.00000	23.23954			0.00	0
CBL09	On	29/01/2017	Spot Bond			100.00000	14.56040	100.00000	14.52512			0.00	0
CBL10	On	06/05/2014	Spot Bond			100.00000	31.28378	100.00000	31.20799			0.00	0
CBL11	On	06/05/2016	Spot Bond			100.00000	19.80306	100.00000	19.75947			100,000,000.00	1,000 10,7
CBL12	On	06/09/2018	Spot Bond			8.00000	116.43389	8.00000	116.40866			0.00	0
CBL13	On	01/02/2019	Spot Bond			100.00000	13.81176	100.00000	13.77831			0.00	0
CBL14	On	01/02/2019	Spot Bond			8.00000	119.49426	8.00000	119.46878			0.00	0
CBL15	On	18/05/2015	Spot Bond			100.00000	16.60247	100.00000	16.55064			0.00	0
CBL16	On	18/05/2017	Spot Bond			100.00000	15.15558	100.00000	15.12222			400,000,000.00	4,000 6,1
CBL17	On	23/08/2019	Spot Bond			100.00000	0.42325	100.00000	0.42139			0.00	0
CBL18	On	23/08/2019	Spot Bond			4.00000	152.00220	4.00000	151.96979			0.00	0
CCT01	On	23/06/2023	Spot Bond			100.00000	16.01857	100.00000	15.98312			0.00	0
CCT02	On	12/06/2024	Spot Bond			100.00000	15.15951	100.00000	15.12596			0.00	0 1,0
CCT03	On	15/03/2025	Spot Bond			100.00000	11.80655	100.00000	11.78014			0.00	0 32,0
CGR10	On	08/12/2016	Spot Bond			100.00000	13.40482	100.00000	13.37198			0.00	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
CGR11	On	28/03/2016	Spot Bond			12.05000	100.26143	12.05000	100.23962			0.00	0
CGR6	On	18/02/2013	Spot Bond			100.00000	93.03415	100.00000	92.80613			0.00	0
CGR7	On	22/07/2014	Spot Bond			100.00000	38.00811	100.00000	37.91603			0.00	0
CGR8	On	22/07/2015	Spot Bond			100.00000	27.16037	100.00000	27.09457			0.00	0
CGR9	On	15/11/2012	Spot Bond			100.00000	92.84858	100.00000	92.61762			0.00	0
CIG01	On	06/06/2015	Spot Bond			100.00000	19.55388	100.00000	19.49216			0.00	0
CLN100	On	20/12/2012	Spot Bond			100.00000	84.90959	100.00000	84.71529			0.00	0
CLN103	On	20/03/2013	Spot Bond			100.00000	85.92178	100.00000	85.72472			0.00	0
CLN104	On	15/06/2014	Spot Bond			100.00000	31.85518	100.00000	31.77717			0.00	0
CLN108	On	20/06/2013	Spot Bond			100.00000	57.37409	100.00000	57.23357			0.00	0
CLN110	On	31/03/2013	Spot Bond			100.00000	70.09427	100.00000	69.96399			0.00	0
CLN111	On	31/03/2013	Spot Bond			100.00000	70.09427	100.00000	69.96399			0.00	0
CLN112	On	31/03/2013	Spot Bond			100.00000	70.09427	100.00000	69.96399			0.00	0
CLN113	On	31/03/2013	Spot Bond			100.00000	70.09427	100.00000	69.96399			0.00	0
CLN114	On	20/06/2013	Spot Bond			100.00000	57.37409	100.00000	57.23357			0.00	0
CLN115	On	20/06/2013	Spot Bond			100.00000	57.37409	100.00000	57.23357			0.00	0
CLN116	On	31/08/2013	Spot Bond			100.00000	60.82320	100.00000	60.67424			0.00	0
CLN117	On	20/06/2013	Spot Bond			100.00000	57.39971	100.00000	57.25914			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
CLN118 On	20/06/2013	Spot Bond			100.00000	57.14345	100.00000	57.00350			0.00	0
CLN120 On	20/06/2013	Spot Bond			100.00000	56.93844	100.00000	56.79899			0.00	0
CLN123 On	23/05/2013	Spot Bond			100.00000	61.40059	100.00000	61.25185			0.00	0
CLN126 On	20/08/2015	Spot Bond			100.00000	22.66735	100.00000	22.61243			0.00	0
CLN127 On	01/07/2013	Spot Bond			100.00000	55.85874	100.00000	55.72342			0.00	0
CLN130 On	20/08/2015	Spot Bond			100.00000	22.52252	100.00000	22.46797			0.00	0
CLN132 On	20/09/2013	Spot Bond			100.00000	57.14345	100.00000	57.00350			0.00	0
CLN133 On	20/09/2013	Spot Bond			100.00000	56.96407	100.00000	56.82455			0.00	0
CLN134 On	20/08/2015	Spot Bond			100.00000	23.28803	100.00000	23.23162			0.00	0
CLN135 On	22/08/2013	Spot Bond			100.00000	61.52222	100.00000	61.37319			0.00	0
CLN136 On	22/08/2013	Spot Bond			100.00000	61.34086	100.00000	61.19226			0.00	0
CLN138 On	31/08/2013	Spot Bond			100.00000	61.30767	100.00000	61.15751			0.00	0
CLN140 On	20/06/2013	Spot Bond			100.00000	57.45097	100.00000	57.31026			0.00	0
CLN141 On	20/06/2013	Spot Bond			100.00000	57.27158	100.00000	57.13131			0.00	0
CLN143 On	20/09/2013	Spot Bond			100.00000	57.32283	100.00000	57.18244			0.00	0
CLN145 On	20/09/2013	Spot Bond			100.00000	54.71390	100.00000	54.59147			0.00	0
CLN147 On	19/04/2013	Spot Bond			13.64000	99.67606	13.64000	99.64013			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
CLN149 On	20/09/2013	Spot Bond			100.00000	52.37242	100.00000	52.25523			0.00	0
CLN152 On	20/08/2013	Spot Bond			100.00000	63.06397	100.00000	62.91119			0.00	0
CLN153 On	25/11/2012	Spot Bond			100.00000	90.35637	100.00000	90.13706			0.00	0
CLN154 On	20/03/2014	Spot Bond			100.00000	40.82307	100.00000	40.72309			0.00	0
CLN156 On	20/12/2013	Spot Bond			100.00000	40.47001	100.00000	40.37090			0.00	0
CLN157 On	20/12/2013	Spot Bond			100.00000	40.47001	100.00000	40.37090			0.00	0
CLN158 On	19/04/2013	Spot Bond			100.00000	65.28618	100.00000	65.12803			0.00	0
CLN159 On	14/02/2015	Spot Bond			100.00000	23.02195	100.00000	22.96618			0.00	0
CLN162 On	20/09/2015	Spot Bond			100.00000	16.61089	100.00000	16.57020			0.00	0
CLN163 On	20/09/2015	Spot Bond			100.00000	16.42848	100.00000	16.38824			0.00	0
CLN164 On	30/04/2014	Spot Bond			100.00000	36.48331	100.00000	36.39493			0.00	0
CLN165 On	30/04/2014	Spot Bond			100.00000	36.48331	100.00000	36.39493			0.00	0
CLN166 On	30/04/2014	Spot Bond			100.00000	36.48331	100.00000	36.39493			0.00	0
CLN167 On	30/04/2014	Spot Bond			100.00000	36.48331	100.00000	36.39493			0.00	0
CLN168 On	30/04/2014	Spot Bond			100.00000	36.48331	100.00000	36.39493			0.00	0
CLN169 On	30/04/2014	Spot Bond			100.00000	36.48331	100.00000	36.39493			0.00	0
CLN170 On	20/12/2015	Spot Bond			100.00000	12.99452	100.00000	12.96270			0.00	0
CLN172 On	30/04/2014	Spot Bond			100.00000	36.48331	100.00000	36.39493			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
CLN173 On	25/11/2012	Spot Bond			100.00000	90.20096	100.00000	89.98202			0.00	0
CLN174 On	31/03/2013	Spot Bond			100.00000	83.07457	100.00000	82.89037			0.00	0
CLN175 On	31/03/2013	Spot Bond			100.00000	83.21604	100.00000	83.03153			0.00	0
CLN176 On	31/03/2013	Spot Bond			100.00000	83.12608	100.00000	82.94178			0.00	0
CLN177 On	31/03/2013	Spot Bond			100.00000	83.12608	100.00000	82.94178			0.00	0
CLN178 On	15/04/2014	Spot Bond			100.00000	32.22215	100.00000	32.14410			0.00	0
CLN179 On	20/03/2016	Spot Bond			100.00000	12.44863	100.00000	12.41814			0.00	0
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66771	100.00000	66.66770			0.00	0
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66771	100.00000	66.66770			0.00	0
CLN183 On	15/06/2016	Spot Bond			100.00000	13.05013	100.00000	13.01816			0.00	0
CLN184 On	01/07/2021	Spot Bond			100.00000	12.70618	100.00000	12.67820			0.00	0
CLN185 On	15/06/2016	Spot Bond			100.00000	13.05013	100.00000	13.01816			0.00	0
CLN186 On	06/07/2016	Spot Bond			100.00000	10.56226	100.00000	10.53668			0.00	0
CLN187 On	15/06/2014	Spot Bond			100.00000	33.87177	100.00000	33.78882			0.00	0
CLN188 On	20/06/2014	Spot Bond			100.00000	35.36804	100.00000	35.28142			0.00	0
CLN191 On	23/08/2016	Spot Bond			2.76000	100.35818	2.76000	100.35071			0.00	0
CLN192 On	24/08/2016	Spot Bond			100.00000	13.91843	100.00000	13.88471			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
CLN193 On	29/08/2021	Spot Bond			2.76000	106.45730	2.76000	106.43822			0.00	0
CLN194 On	31/08/2016	Spot Bond			8.25000	100.89730	8.25000	100.87478			0.00	0
CLN195 On	15/06/2014	Spot Bond			100.00000	35.38422	100.00000	35.29756			0.00	0
CLN196 On	15/06/2016	Spot Bond			100.00000	13.05013	100.00000	13.01816			0.00	0
CLN197 On	15/06/2016	Spot Bond			100.00000	13.05013	100.00000	13.01816			0.00	0
CLN198 On	13/09/2021	Spot Bond			100.00000	3.72838	100.00000	3.71964			0.00	0
CLN199 On	13/09/2016	Spot Bond			2.40000	111.06393	2.40000	111.04503			0.00	0
CLN200 On	20/12/2016	Spot Bond			100.00000	13.26250	100.00000	13.23002			0.00	0
CLN205 On	24/03/2013	Spot Bond			100.00000	84.41960	100.00000	84.22774			0.00	0
CLN209 On	20/03/2013	Spot Bond			100.00000	85.09546	100.00000	84.90029			0.00	0
CLN210 On	20/06/2013	Spot Bond			100.00000	57.97887	100.00000	57.83688			0.00	0
CLN211 On	20/12/2013	Spot Bond			100.00000	41.46563	100.00000	41.36408			0.00	0
CLN213 On	12/10/2014	Spot Bond			100.00000	22.30709	100.00000	22.25305			0.00	0
CLN214 On	12/10/2014	Spot Bond			100.00000	22.38162	100.00000	22.32741			0.00	0
CLN215 On	17/10/2016	Spot Bond			8.52000	99.84055	8.52000	99.81779			0.00	0
CLN216 On	11/10/2014	Spot Bond			100.00000	22.57712	100.00000	22.52242			0.00	0
CLN217 On	11/10/2014	Spot Bond			100.00000	22.49409	100.00000	22.43960			0.00	0
CLN219 On	20/10/2016	Spot Bond			100.00000	9.31610	100.00000	10.97921			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
CLN220 On	20/10/2016	Spot Bond			100.00000	9.31610	100.00000	10.97921			0.00	0
CLN221 On	20/10/2016	Spot Bond			8.64500	99.76903	8.64500	104.05748			0.00	0
CLN222 On	20/10/2016	Spot Bond			8.64500	99.76903	8.64500	104.05748			0.00	0
CLN223 On	15/06/2014	Spot Bond			100.00000	34.96409	100.00000	34.87846			0.00	0
CLN224 On	15/06/2014	Spot Bond			100.00000	36.64459	100.00000	36.55484			0.00	0
CLN225 On	09/12/2016	Spot Bond			100.00000	14.51886	100.00000	14.48673			0.00	0
CLN226 On	20/12/2016	Spot Bond			100.00000	10.03894	100.00000	10.01435			0.00	0
CLN227 On	20/12/2016	Spot Bond			100.00000	10.92182	100.00000	10.89508			0.00	0
CLN228 On	14/06/2013	Spot Bond			100.00000	57.61591	100.00000	57.47481			0.00	0
CLN229 On	14/06/2013	Spot Bond			100.00000	57.63672	100.00000	57.49556			0.00	0
CLN230 On	17/01/2015	Spot Bond			100.00000	22.09956	100.00000	22.04602			0.00	0
CLN231 On	17/01/2015	Spot Bond			100.00000	22.09956	100.00000	22.04602			0.00	0
CLN232 On	20/06/2014	Spot Bond			100.00000	37.33498	100.00000	37.26025			0.00	0
CLN233 On	02/02/2013	Spot Bond			100.00000	95.52353	100.00000	95.27985			0.00	0
CLN234 On	19/04/2013	Spot Bond			100.00000	65.53274	100.00000	65.37399			0.00	0
CLN235 On	19/04/2013	Spot Bond			100.00000	65.53274	100.00000	65.37399			0.00	0
CLN236 On	15/06/2016	Spot Bond			100.00000	14.56634	100.00000	14.53718			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
CLN237 On	14/02/2017	Spot Bond			100.00000	9.96550	100.00000	9.94136			0.00	0
CLN238 On	15/02/2013	Spot Bond			100.00000	92.43837	100.00000	92.21013			0.00	0
CLN239 On	20/03/2017	Spot Bond			100.00000	9.99113	100.00000	9.97113			0.00	0
CLN240 On	24/02/2015	Spot Bond			100.00000	21.40292	100.00000	21.35107			0.00	0
CLN241 On	24/02/2017	Spot Bond			100.00000	10.21968	100.00000	10.19491			0.00	0
CLN242 On	24/02/2019	Spot Bond			9.35000	101.17392	9.35000	101.14881			0.00	0
CLN243 On	24/02/2019	Spot Bond			9.35000	101.17392	9.35000	101.14881			0.00	0
CLN244 On	25/02/2015	Spot Bond			100.00000	21.35107	100.00000	21.29934			0.00	0
CLN245 On	25/02/2015	Spot Bond			100.00000	21.37043	100.00000	21.31866			0.00	0
CLN246 On	24/02/2017	Spot Bond			100.00000	14.87560	100.00000	14.83956			0.00	0
CLN247 On	24/02/2017	Spot Bond			100.00000	14.82082	100.00000	14.78492			0.00	0
CLN248 On	14/03/2015	Spot Bond			100.00000	20.15115	100.00000	20.10179			0.00	0
CLN249 On	24/02/2017	Spot Bond			100.00000	14.56885	100.00000	14.53356			0.00	0
CLN250 On	26/03/2015	Spot Bond			100.00000	19.62059	100.00000	19.57254			0.00	0
CLN251 On	26/03/2015	Spot Bond			100.00000	19.62059	100.00000	19.57254			0.00	0
CLN252 On	26/03/2015	Spot Bond			100.00000	19.62059	100.00000	19.57254			0.00	0
CLN253 On	26/03/2015	Spot Bond			100.00000	19.62059	100.00000	19.57254			0.00	0
CLN254 On	26/03/2015	Spot Bond			100.00000	19.62059	100.00000	19.57254			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
CLN255 On	26/03/2015	Spot Bond			100.00000	19.78187	100.00000	19.73343			0.00	0
CLN256 On	26/03/2017	Spot Bond			100.00000	9.28534	100.00000	9.26260			0.00	0
CLN257 On	26/03/2017	Spot Bond			100.00000	9.28534	100.00000	9.26260			0.00	0
CLN258 On	26/03/2017	Spot Bond			100.00000	9.28534	100.00000	9.26260			0.00	0
CLN259 On	26/03/2017	Spot Bond			100.00000	9.28534	100.00000	9.26260			0.00	0
CLN260 On	26/03/2017	Spot Bond			100.00000	9.28534	100.00000	9.26260			0.00	0
CLN261 On	26/03/2017	Spot Bond			100.00000	9.33593	100.00000	9.31306			0.00	0
CLN262 On	26/03/2019	Spot Bond			9.65000	100.36515	9.65000	100.33902			0.00	0
CLN263 On	20/06/2014	Spot Bond			100.00000	29.35878	100.00000	29.28687			0.00	0
CLN264 On	18/08/2014	Spot Bond			100.00000	29.53260	100.00000	29.46106			0.00	0
CLN265 On	02/04/2013	Spot Bond			100.00000	78.25750	100.00000	78.04072			0.00	0
CLN266 On	16/03/2014	Spot Bond			100.00000	39.08623	100.00000	38.99051			0.00	0
CLN267 On	16/03/2014	Spot Bond			100.00000	39.08623	100.00000	38.99051			0.00	0
CLN268 On	30/04/2017	Spot Bond			100.00000	9.33443	100.00000	9.30529			0.00	0
CLN269 On	20/06/2017	Spot Bond			100.00000	10.44158	100.00000	10.41600			0.00	0
CLN270 On	24/02/2017	Spot Bond			100.00000	13.99920	100.00000	13.96528			0.00	0
CLN271 On	20/06/2017	Spot Bond			100.00000	11.99427	100.00000	11.96489			0.00	0



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
CLN272 On	20/06/2017	Spot Bond			100.00000	8.68186	100.00000	8.66060			0.00	0
CLN273 On	20/06/2017	Spot Bond			100.00000	8.63010	100.00000	8.60897			0.00	0
CLN274 On	20/06/2017	Spot Bond			100.00000	8.68186	100.00000	8.66060			0.00	0
CLN275 On	22/05/2017	Spot Bond			100.00000	8.36687	100.00000	8.34075			0.00	0
CLN276 On	24/05/2017	Spot Bond			100.00000	9.72363	100.00000	12.37827			0.00	0
CLN277 On	25/05/2017	Spot Bond			100.00000	12.37827	100.00000	12.33962			0.00	0
CLN278 On	20/06/2017	Spot Bond			100.00000	8.66116	100.00000	8.63995			0.00	0
CLN279 On	20/06/2015	Spot Bond			100.00000	18.26217	100.00000	18.21745			0.00	0
CLN280 On	07/06/2017	Spot Bond			100.00000	10.46973	100.00000	10.43668			0.00	0
CLN281 On	21/06/2015	Spot Bond			100.00000	16.55016	100.00000	16.49793			0.00	0
CLN282 On	27/06/2015	Spot Bond			100.00000	16.11456	100.00000	16.06369			0.00	0
CLN283 On	20/09/2015	Spot Bond			100.00000	16.83010	100.00000	16.77699			0.00	0
CLN284 On	20/06/2017	Spot Bond			100.00000	11.14044	100.00000	11.10527			0.00	0
CLN285 On	20/06/2017	Spot Bond			100.00000	11.14044	100.00000	11.10527			0.00	0
CLN286 On	20/06/2017	Spot Bond			100.00000	11.14044	100.00000	11.10527			0.00	0
CLN287 On	20/06/2017	Spot Bond			100.00000	11.14044	100.00000	11.10527			0.00	0
CLN288 On	10/08/2017	Spot Bond			100.00000	11.17291	100.00000	11.12378			0.00	0
CLN289 On	30/08/2017	Spot Bond			100.00000	2.07760	100.00000	2.06847			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
CLN290	On	26/06/2017			100.00000	1.79375	100.00000	1.78511			0.00	0
CLN291	On	26/06/2017			100.00000	1.79375	100.00000	1.78511			0.00	0
CLN292	On	26/06/2017			100.00000	1.79375	100.00000	1.78511			0.00	0
CLN293	On	30/06/2017			100.00000	1.78276	100.00000	1.77457			0.00	0
CLN294	On	26/06/2017			100.00000	1.78573	100.00000	1.77703			0.00	0
CLN295	On	30/06/2017			100.00000	1.78333	100.00000	1.77504			0.00	0
CLN39	On	07/02/2016			100.00000	19.40038	100.00000	19.35768			0.00	0
CLN40	On	07/02/2016			100.00000	19.40038	100.00000	19.35768			0.00	0
CLN42	On	18/04/2028			100.00000	0.00034	100.00000	0.00034			0.00	0
CLN44	On	31/03/2013			100.00000	68.96596	100.00000	68.83778			0.00	0
CLN46	On	07/03/2013			100.00000	87.47968	100.00000	87.27287			0.00	0
CLN47	On	07/03/2013			100.00000	87.46890	100.00000	87.26212			0.00	0
CLN48	On	07/03/2013			100.00000	110.12394	100.00000	109.89822			0.00	0
CLN49	On	31/03/2013			100.00000	105.17625	100.00000	104.96979			0.00	0
CLN50	On	07/03/2013			100.00000	87.45812	100.00000	87.25136			0.00	0
CLN51	On	07/03/2013			100.00000	72.12841	100.00000	71.98809			0.00	0
CLN52	On	30/04/2013			100.00000	64.44747	100.00000	64.29135			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
CLN54	On	30/04/2013	Spot Bond			100.00000	64.44747	100.00000	64.29135			0.00	0
CLN55	On	18/04/2028	Spot Bond			100.00000	8.86110	100.00000	8.83963			0.00	0
CLN56	On	30/04/2013	Spot Bond			100.00000	70.50543	100.00000	70.34938			0.00	0
CLN57	On	30/04/2013	Spot Bond			100.00000	70.52137	100.00000	70.36529			0.00	0
CLN58	On	07/03/2013	Spot Bond			100.00000	87.46890	100.00000	87.26212			0.00	0
CLN59	On	07/03/2013	Spot Bond			100.00000	87.46890	100.00000	87.26212			0.00	0
CLN61	On	02/03/2028	Spot Bond			100.00000	14.12152	100.00000	14.08693			0.00	0
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00038	100.00000	0.00038			0.00	0
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00038	100.00000	0.00038			0.00	0
CLN78	On	19/04/2013	Spot Bond			100.00000	73.15982	100.00000	72.99790			0.00	0
CLN81	On	18/04/2028	Spot Bond			100.00000	11.96632	100.00000	11.93983			0.00	0
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00209	100.00000	0.00208			0.00	0
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00233	100.00000	0.00232			0.00	0
CLNF01	On	20/10/2015	Spot Bond			100.00000	12.26550	100.00000	12.24229			0.00	0
CLNF02	On	20/10/2015	Spot Bond			100.00000	12.26550	100.00000	12.24229			0.00	0
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.13566	100.00000	10.46212			0.00	0
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.13566	100.00000	10.46212			0.00	0
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.37113	100.00000	11.34329			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
CLNF06 On	20/12/2016	Spot Bond			100.00000	9.57696	100.00000	9.55350			0.00	0	
CLNF07 On	20/06/2017	Spot Bond			100.00000	8.88889	100.00000	8.86712			0.00	0	
CLNF08 On	10/07/2013	Spot Bond			100.00000	51.72418	100.00000	66.46389			0.00	0	
CLNF09 On	20/06/2017	Spot Bond			100.00000	8.99240	100.00000	8.97038			0.00	0	
CLNF10 On	24/07/2017	Spot Bond			100.00000	12.24174	100.00000	12.18732			0.00	0	
COJ02 On	15/09/2016	Spot Bond			100.00000	16.22099	100.00000	16.18469			0.00	0	
COJ03 On	26/04/2013	Spot Bond			100.00000	72.14649	100.00000	71.98682			0.00	0	
COJ04 On	05/06/2018	Spot Bond			100.00000	12.85401	100.00000	12.82556		5,000,000,000,000.00	50,000,000	50,0	
COJ05 On	05/06/2023	Spot Bond			100.00000	16.18678	100.00000	16.15096			0.00	0	339,5
COJ06 On	09/12/2015	Spot Bond			100.00000	21.05813	100.00000	21.01152			0.00	0	30,1
COJ07 On	23/03/2021	Spot Bond			100.00000	11.29251	100.00000	11.26725			0.00	0	
COJ10C On	18/01/2013	Spot Bond			100.00000	83.09637	100.00000	82.91806			0.00	0	
COJ12C On	17/02/2013	Spot Bond			5.86800	103.70030	5.86800	103.68396			0.00	0	
CPL002 On	29/11/2014	Spot Bond			7.17500	99.77613	7.17500	99.75685			0.00	0	
CPL003 On	28/02/2017	Spot Bond			100.00000	9.90402	100.00000	9.88002			0.00	0	
CPL005 On	01/03/2015	Spot Bond			100.00000	21.12778	100.00000	21.07603			0.00	0	
CPL007 On	01/08/2015	Spot Bond			100.00000	19.99296	100.00000	19.90504			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
CPL008	On	27/11/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	
CPL009	On	07/12/2012			100.00000	88.58153	100.00000	88.37261			0.00	0	
DENG28	On	12/02/2013			100.00000	74.48980	100.00000	74.33809			0.00	0	
DENG31	On	02/04/2013			100.00000	69.60902	100.00000	69.48012			0.00	0	
DENG41	On	28/01/2013			100.00000	76.84211	100.00000	76.68067			0.00	0	
DENG42	On	03/04/2013			100.00000	71.23853	100.00000	71.10686			0.00	0	
DRD03	On	02/07/2014			100,000.00000	0.01537	100,000.00000	0.01437			0.00	0	
DRD04	On	03/07/2015			100.00000	18.53267	100.00000	18.45117			0.00	0	
DRD05	On	03/10/2013			100.00000	51.03658	100.00000	50.81215			0.00	0	
DV13	On	25/08/2013			100.00000	55.37099	100.00000	55.24910			0.00	0	
DV21	On	15/06/2016			100.00000	23.73707	100.00000	23.68453			0.00	0	14,2
DV22	On	07/02/2020			100.00000	11.11941	100.00000	11.09494		1,358,300,000.00	13,583	77,8	
DV23	On	27/02/2023			100.00000	11.03803	100.00000	11.01373		774,200,000.00	7,742	185,5	
DVF12	On	13/10/2012			100.00000	99.18479	100.00000	98.91599			0.00	0	
E170	On	01/08/2020			100.00000	15.90527	100.00000	15.87025			0.00	0	30,4
EDC01	On	04/04/2016			100.00000	16.43743	100.00000	16.39762			0.00	0	
EFC01	On	31/08/2014			100.00000	23.32142	100.00000	23.24781			0.00	0	
EFC02	On	31/08/2015			100.00000	9.83873	100.00000	9.80767			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
EFC03	On	31/08/2016	Spot Bond			100.00000	4.15071	100.00000	4.13761			0.00	0	
EFC04	On	31/08/2017	Spot Bond			100.00000	1.75108	100.00000	1.74555			0.00	0	
EL15	On	29/06/2015	Spot Bond			100.00000	16.93514	100.00000	16.89589		8,000,000,000,000.00	80,000,000	80,0	
EL28	On	02/05/2028	Spot Bond			1.75000	114.75125	1.75000	114.73384			0.00	0	35,5
EMM01	On	28/07/2020	Spot Bond			100.00000	12.59063	100.00000	12.56292			0.00	0	
EMM02	On	11/03/2021	Spot Bond			100.00000	11.53623	100.00000	11.51042			0.00	0	
EMM03	On	04/05/2024	Spot Bond			8.00000	119.61415	8.00000	119.58865			0.00	0	
EPF001	On	19/08/2015	Spot Bond			100.00000	16.45906	100.00000	16.41918			0.00	0	
EPFC01	On	16/11/2012	Spot Bond			100.00000	93.21347	100.00000	92.98217			0.00	0	
EQ180U	On	13/11/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	
EQ181U	On	03/12/2012	Spot Bond			100.00000	89.48816	100.00000	89.27509			0.00	0	
EQ182U	On	11/12/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	
EQ183U	On	24/01/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	
EQS01	On	18/11/2014	Spot Bond			100.00000	30.22002	100.00000	30.15035			0.00	0	
EQS02	On	01/07/2015	Spot Bond			100.00000	25.69124	100.00000	25.63469			0.00	0	
EQS04	On	22/09/2015	Spot Bond			100.00000	18.60274	100.00000	18.55718			0.00	0	
EQS05	On	25/04/2017	Spot Bond			100.00000	10.37695	100.00000	10.34455			0.00	0	70,0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
ERS3A7	On	17/11/2012		Spot Bond	100.00000	92.19534	100.00000	91.96713			0.00	0	
ERS3A8	On	17/11/2014		Spot Bond	100.00000	22.77608	100.00000	22.72091			0.00	0	
ERS3B1	On	17/11/2012		Spot Bond	100.00000	92.46704	100.00000	92.23817			0.00	0	
ERS3B2	On	17/08/2014		Spot Bond	100.00000	30.14485	100.00000	30.07182			0.00	0	
ERS3C1	On	17/11/2012		Spot Bond	100.00000	92.58025	100.00000	92.35110			0.00	0	
ERS3C2	On	17/08/2014		Spot Bond	100.00000	30.86555	100.00000	30.79077			0.00	0	
ERSA10	On	17/08/2013		Spot Bond	100.00000	61.77220	100.00000	61.62256			0.00	0	
ERSA11	On	17/08/2014		Spot Bond	100.00000	29.64936	100.00000	29.57753			0.00	0	
ERSA12	On	17/08/2015		Spot Bond	100.00000	16.64329	100.00000	16.60297			0.00	0	
ERSA13	On	17/08/2013		Spot Bond	100.00000	61.78889	100.00000	61.63921			0.00	0	
ES15	On	30/08/2015		Spot Bond	100.00000	17.36458	100.00000	17.32595			0.00	0	61,6
ES18	On	20/04/2018		Spot Bond	9.25000	99.75325	9.25000	104.34104			425,777,500.00	46,030	506,0
ES23	On	25/01/2023		Spot Bond	10.00000	102.06275	10.00000	102.03569			12,694,970,000.00	1,269,497	274,3
ES26	On	02/04/2026		Spot Bond	7.85000	100.16937	7.85000	100.14819			2,072,337,200.00	263,992	55,3
ES33	On	15/09/2033		Spot Bond	9.09000	85.73755	8.94500	86.92014			999,987,391,260.00	110,009,614	515,5
FIFB01	On	24/08/2015		Spot Bond	100.00000	18.34622	100.00000	18.26554			0.00	0	
FIFC02	On	14/12/2012		Spot Bond	100.00000	87.17770	100.00000	86.97543			0.00	0	
FIFC03	On	09/10/2013		Spot Bond	100.00000	35.62272	100.00000	100.00000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
FR002U	On	02/08/2023			100.00000	12.09499	100.00000	12.06568			0.00	0	
FR003U	On	02/08/2023			100.00000	11.76991	100.00000	11.74139			0.00	0	
FR2A3C	On	15/08/2013			100.00000	62.46388	100.00000	62.31256			0.00	0	
FR2B3C	On	15/08/2013			100.00000	62.60363	100.00000	62.45198			0.00	0	
FR2C3C	On	15/08/2013			8.37500	100.90489	8.37500	100.88216			0.00	0	
FR2D3D	On	15/08/2013			100.00000	63.30238	100.00000	63.14902			0.00	0	
FRB03	On	15/09/2014			100.00000	28.52912	100.00000	28.46528			400,000,000.00	4,000	17,2
FRB05	On	21/12/2018			100.00000	11.47120	100.00000	11.44581			0.00	0	
FRB06	On	05/11/2012			100.00000	94.68647	100.00000	94.44491			0.00	0	
FRB07	On	06/12/2012			100.00000	87.73082	100.00000	87.52342			0.00	0	
FRB08	On	10/06/2016			100.00000	9.78417	100.00000	9.76021			0.00	0	
FRB09	On	10/06/2017			100.00000	7.67744	100.00000	7.65863			0.00	0	
FRB10	On	25/01/2017			100.00000	11.04993	100.00000	11.02316			0.00	0	
FRBC21	On	21/12/2018			100.00000	15.92408	100.00000	15.88884			0.00	0	
FRBC22	On	21/12/2018			100.00000	8.82396	100.00000	8.80235			0.00	0	
FRBI01	On	30/06/2014			100.00000	44.06567	100.00000	43.96408			0.00	0	
FRBI04	On	31/03/2013			100.00000	70.09427	100.00000	69.96399			0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
FRBI07	On	07/07/2013			100.00000	60.22219	100.00000	60.08963			0.00	0
FRBI22	On	31/01/2022			100.00000	3.62457	100.00000	3.61621			0.00	0
FRBI23	On	07/12/2023			100.00000	7.26621	100.00000	7.25013			0.00	0
FRBI28	On	31/03/2028			100.00000	2.65892	100.00000	2.65300			0.00	0
FRBI33	On	07/12/2033			100.00000	4.55094	100.00000	4.54085			0.00	0
FRBN04	On	15/09/2015			100.00000	22.30901	100.00000	22.25908			0.00	0
FRBN06	On	15/09/2015			100.00000	22.30901	100.00000	22.25908			0.00	0
FRBN07	On	15/09/2015			100.00000	22.30901	100.00000	22.25908			0.00	0
FRBZ01	On	30/11/2020			100.00000	0.35466	100.00000	0.35399			0.00	0
FRBZ02	On	28/10/2024			100.00000	0.02360	100.00000	0.02355			0.00	0
FRBZ03	On	10/12/2024			100.00000	0.02175	100.00000	0.02171			0.00	0
FRC04	On	03/06/2014			100.00000	37.36861	100.00000	37.28591			0.00	0
FRC08	On	29/04/2013			100.00000	65.26805	100.00000	65.10994			0.00	0
FRC101	On	24/02/2017			100.00000	14.34975	100.00000	14.31500			0.00	0
FRC103	On	20/03/2014			100.00000	43.32230	100.00000	43.23559			0.00	0
FRC104	On	20/03/2014			100.00000	40.06852	100.00000	39.98832			0.00	0
FRC105	On	24/02/2017			100.00000	13.99920	100.00000	13.96528			0.00	0
FRC106	On	24/02/2017			100.00000	13.99920	100.00000	13.96528			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
FRC107 On	03/06/2021	Spot Bond			100.00000	10.23994	100.00000	10.21486			0.00	0
FRC108 On	24/02/2017	Spot Bond			100.00000	13.79104	100.00000	13.75763			0.00	0
FRC109 On	20/06/2017	Spot Bond			100.00000	10.38982	100.00000	10.36438			0.00	0
FRC11 On	26/05/2013	Spot Bond			100.00000	60.65064	100.00000	60.50371			0.00	0
FRC110 On	15/06/2016	Spot Bond			100.00000	13.49123	100.00000	13.45819			0.00	0
FRC112 On	20/06/2017	Spot Bond			100.00000	9.04416	100.00000	9.02201			0.00	0
FRC113 On	20/06/2017	Spot Bond			100.00000	9.89296	100.00000	9.86873			0.00	0
FRC114 On	20/06/2014	Spot Bond			100.00000	29.88999	100.00000	29.81678			0.00	0
FRC115 On	20/06/2017	Spot Bond			100.00000	8.85505	100.00000	8.82400			0.00	0
FRC116 On	20/06/2017	Spot Bond			100.00000	9.36177	100.00000	9.32509			0.00	0
FRC117 On	15/06/2016	Spot Bond			100.00000	13.33735	100.00000	13.30468			0.00	0
FRC118 On	20/06/2017	Spot Bond			100.00000	9.87226	100.00000	9.84808			0.00	0
FRC119 On	20/06/2017	Spot Bond			100.00000	11.83901	100.00000	11.81001			0.00	0
FRC120 On	20/06/2017	Spot Bond			100.00000	12.71886	100.00000	12.68771			0.00	0
FRC121 On	20/06/2017	Spot Bond			100.00000	9.42715	100.00000	9.40407			0.00	0
FRC122 On	20/06/2017	Spot Bond			100.00000	10.64860	100.00000	10.62252			0.00	0
FRC123 On	20/06/2017	Spot Bond			100.00000	13.95067	100.00000	13.91650			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
FRC124 On	20/06/2017	Spot Bond			100.00000	11.26180	100.00000	11.22625			0.00	0
FRC125 On	20/09/2017	Spot Bond			100.00000	7.47486	100.00000	7.44167			0.00	0
FRC126 On	20/09/2017	Spot Bond			100.00000	13.09438	100.00000	13.05305			0.00	0
FRC127 On	20/09/2017	Spot Bond			100.00000	15.41240	100.00000	15.36376			0.00	0
FRC128 On	20/09/2017	Spot Bond			100.00000	11.95357	100.00000	11.91584			0.00	0
FRC129 On	20/09/2017	Spot Bond			100.00000	12.68175	100.00000	12.64172			0.00	0
FRC130 On	20/09/2017	Spot Bond			100.00000	14.69637	100.00000	14.64998			0.00	0
FRC131 On	20/09/2017	Spot Bond			100.00000	13.71332	100.00000	13.67004			0.00	0
FRC132 On	20/09/2017	Spot Bond			100.00000	15.29104	100.00000	15.24278			0.00	0
FRC133 On	20/09/2017	Spot Bond			100.00000	16.16486	100.00000	16.11384			0.00	0
FRC134 On	20/09/2017	Spot Bond			100.00000	14.65995	100.00000	14.61369			0.00	0
FRC135 On	20/09/2017	Spot Bond			100.00000	14.84200	100.00000	14.79516			0.00	0
FRC136 On	20/09/2017	Spot Bond			100.00000	12.86379	100.00000	12.82319			0.00	0
FRC137 On	20/09/2017	Spot Bond			100.00000	13.25215	100.00000	13.21031			0.00	0
FRC138 On	20/09/2017	Spot Bond			100.00000	15.60658	100.00000	15.55733			0.00	0
FRC139 On	20/09/2017	Spot Bond			100.00000	15.42454	100.00000	15.37585			0.00	0
FRC140 On	20/09/2017	Spot Bond			100.00000	14.92696	100.00000	14.87984			0.00	0
FRC141 On	20/09/2017	Spot Bond			100.00000	15.63086	100.00000	15.58152			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
FRC142	On	20/09/2017			100.00000	13.40992	100.00000	13.36759			0.00	0	
FRC143	On	20/09/2017			100.00000	12.00211	100.00000	11.96423			0.00	0	
FRC144	On	20/09/2017			100.00000	10.25449	100.00000	10.22212			0.00	0	
FRC145	On	20/09/2017			100.00000	16.32263	100.00000	16.27110			0.00	0	
FRC146	On	20/09/2014			100.00000	30.52262	100.00000	30.42628			0.00	0	
FRC147	On	20/09/2015			100.00000	20.24323	100.00000	20.17933			0.00	0	
FRC148	On	24/02/2017			100.00000	3.15594	100.00000	3.14110			0.00	0	
FRC149	On	20/09/2015			100.00000	9.23591	100.00000	9.20676			0.00	0	
FRC150	On	20/09/2017			100.00000	1.64379	100.00000	1.63861			0.00	0	
FRC151	On	20/09/2017			100.00000	1.66802	100.00000	1.65524			0.00	0	
FRC152	On	20/12/2017			100.00000	1.16263	100.00000	100.00000			0.00	0	
FRC153	On	20/12/2017			100.00000	1.16263	100.00000	100.00000			0.00	0	
FRC17	On	03/06/2014			100.00000	37.98269	100.00000	37.89863			0.00	0	1,2
FRC29	On	22/07/2014			100.00000	32.87469	100.00000	32.79505			0.00	0	
FRC37	On	20/06/2015			100.00000	16.63009	100.00000	16.58935			0.00	0	
FRC40	On	20/12/2015			100.00000	13.59004	100.00000	13.55675			0.00	0	
FRC41	On	25/10/2013			100.00000	45.83774	100.00000	45.72671			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
FRC42	On	25/11/2012	Spot Bond			6.90500	100.84865	6.90500	100.82974			0.00	0
FRC46	On	10/09/2017	Spot Bond			100.00000	9.42779	100.00000	9.40470			0.00	0
FRC47	On	18/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0
FRC55	On	11/07/2013	Spot Bond			100.00000	66.31756	100.00000	66.15689			0.00	0
FRC57	On	20/06/2014	Spot Bond			100.00000	27.52446	100.00000	27.45705			0.00	0
FRC61	On	28/07/2017	Spot Bond			100.00000	10.30430	100.00000	10.27934			0.00	0
FRC66	On	31/01/2022	Spot Bond			5.87500	101.12343	5.87500	101.10751			0.00	0
FRC67	On	20/09/2016	Spot Bond			100.00000	11.83725	100.00000	11.80826			0.00	0
FRC68	On	20/09/2016	Spot Bond			100.00000	11.92846	100.00000	11.89924			0.00	0
FRC69	On	31/01/2022	Spot Bond			100.00000	5.31249	100.00000	5.30080			0.00	0
FRC70	On	20/09/2014	Spot Bond			100.00000	25.96778	100.00000	25.91851			0.00	0
FRC71	On	31/01/2022	Spot Bond			100.00000	4.86833	100.00000	4.85763			0.00	0
FRC72	On	31/01/2017	Spot Bond			100.00000	6.81167	100.00000	6.79667			0.00	0
FRC74	On	20/09/2016	Spot Bond			100.00000	9.73468	100.00000	9.71620			0.00	0
FRC75	On	20/12/2012	Spot Bond			100.00000	85.35747	100.00000	85.16214			0.00	0
FRC76	On	28/07/2017	Spot Bond			100.00000	11.50725	100.00000	11.47937			0.00	0
FRC77	On	15/06/2016	Spot Bond			100.00000	16.52763	100.00000	16.48715			0.00	0
FRC78	On	15/06/2016	Spot Bond			100.00000	16.18911	100.00000	16.14946			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
FRC79	On	15/06/2016	Spot Bond			100.00000	14.53755	100.00000	14.50194			0.00	0
FRC80	On	15/06/2016	Spot Bond			4.73000	106.77167	4.73000	106.74689			0.00	0
FRC81	On	20/12/2012	Spot Bond			100.00000	85.76140	100.00000	85.56515			0.00	0
FRC82	On	15/06/2016	Spot Bond			100.00000	14.74272	100.00000	14.70661			0.00	0
FRC83	On	20/12/2016	Spot Bond			100.00000	9.42296	100.00000	9.39989			0.00	0
FRC84	On	20/12/2016	Spot Bond			100.00000	10.55225	100.00000	10.52640			0.00	0
FRC85	On	20/12/2014	Spot Bond			100.00000	23.84867	100.00000	23.79026			0.00	0
FRC86	On	20/12/2016	Spot Bond			100.00000	12.07163	100.00000	12.04207			0.00	0
FRC87	On	20/12/2016	Spot Bond			100.00000	11.68152	100.00000	11.65291			0.00	0
FRC88	On	20/12/2012	Spot Bond			100.00000	84.95564	100.00000	84.76122			0.00	0
FRC89	On	20/12/2012	Spot Bond			100.00000	84.94517	100.00000	84.75078			0.00	0
FRC90	On	20/03/2013	Spot Bond			100.00000	87.50100	100.00000	87.33497			0.00	0
FRC91	On	20/03/2013	Spot Bond			100.00000	87.50273	100.00000	87.33669			0.00	0
FRC92	On	20/03/2013	Spot Bond			100.00000	87.50965	100.00000	87.34360			0.00	0
FRC93	On	20/03/2013	Spot Bond			100.00000	84.91765	100.00000	84.72287			0.00	0
FRC94	On	20/03/2017	Spot Bond			100.00000	10.10822	100.00000	10.08799			0.00	0
FRC95	On	15/06/2016	Spot Bond			100.00000	14.45477	100.00000	14.42584			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
FRC96	On	20/03/2017	Spot Bond			100.00000	10.09804	100.00000	10.07783			0.00	0
FRC97	On	20/03/2015	Spot Bond			100.00000	22.18376	100.00000	22.13936			0.00	0
FRC98	On	15/06/2016	Spot Bond			100.00000	15.02376	100.00000	14.99369			0.00	0
FRC99	On	24/02/2017	Spot Bond			100.00000	14.43739	100.00000	14.40242			0.00	0
FRE2A1	On	02/08/2013	Spot Bond			100.00000	63.77254	100.00000	63.61805			0.00	0
FRE2A2	On	02/08/2013	Spot Bond			100.00000	66.34263	100.00000	66.18192			0.00	0
FRE2B1	On	02/08/2013	Spot Bond			100.00000	63.84753	100.00000	63.69286			0.00	0
FRE2B2	On	02/08/2013	Spot Bond			100.00000	66.42341	100.00000	66.26249			0.00	0
FRE2C	On	02/08/2013	Spot Bond			100.00000	64.03214	100.00000	63.87702			0.00	0
FRE2D	On	02/08/2013	Spot Bond			100.00000	64.08984	100.00000	63.93457			0.00	0
FRE2E	On	02/08/2013	Spot Bond			100.00000	64.69558	100.00000	64.53886			0.00	0
FRE2F	On	02/08/2013	Spot Bond			100.00000	65.43978	100.00000	65.28126			0.00	0
FRE2G	On	02/08/2013	Spot Bond			100.00000	65.90708	100.00000	65.74742			0.00	0
FRI15	On	14/03/2015	Spot Bond			100.00000	22.26199	100.00000	22.20986			0.00	0
FRJ13	On	01/09/2013	Spot Bond			100.00000	59.73454	100.00000	59.58824			0.00	0
FRJ14	On	20/07/2014	Spot Bond			100.00000	32.60066	100.00000	32.52169			0.00	0
FRJ15	On	04/04/2015	Spot Bond			100.00000	18.96497	100.00000	18.90577			0.00	0
FRJ16	On	21/01/2016	Spot Bond			100.00000	14.54101	100.00000	14.50578			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
FRJ17	On	04/04/2017	Spot Bond			100.00000	8.84171	100.00000	8.81410			0.00	0
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.38435	100.00000	8.36404			0.00	0
FRJ19	On	04/04/2019	Spot Bond			100.00000	11.02721	100.00000	11.00629			0.00	0
FRS36	On	07/12/2023	Spot Bond			100.00000	7.26621	100.00000	7.25013			0.00	0
FRS37	On	07/12/2023	Spot Bond			100.00000	7.26621	100.00000	7.25013			0.00	0
FRS43	On	07/12/2023	Spot Bond			100.00000	7.26621	100.00000	7.25013			0.00	0
FRS46	On	31/01/2022	Spot Bond			100.00000	3.26704	100.00000	3.25985			0.00	0
FRS49	On	27/10/2020	Spot Bond			100.00000	8.19753	100.00000	8.17768			0.00	0
FRS51	On	31/01/2022	Spot Bond			100.00000	3.53732	100.00000	3.52916			0.00	0
FRS56	On	19/07/2016	Spot Bond			100.00000	13.33582	100.00000	13.30350			0.00	0
FRS59	On	07/10/2016	Spot Bond			100.00000	10.73105	100.00000	10.70505			0.00	0
FRS60	On	24/10/2012	Spot Bond			100.00000	97.60499	100.00000	97.34814			0.00	0
FRS61	On	02/08/2013	Spot Bond			100.00000	65.01287	100.00000	64.85538			0.00	0
FRS62	On	04/11/2026	Spot Bond			100.00000	8.08847	100.00000	8.06887			0.00	0
FRS63	On	22/12/2013	Spot Bond			100.00000	38.93697	100.00000	38.84161			0.00	0
FRS64	On	26/01/2042	Spot Bond			2.00000	104.05869	2.00000	104.04220			0.00	0
FRS65	On	30/03/2013	Spot Bond			100.00000	82.83311	100.00000	82.64738			0.00	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
FRS66	On	22/03/2013	Spot Bond			100.00000	84.55295	100.00000	84.35991			0.00	0	
FRS67	On	25/05/2013	Spot Bond			100.00000	60.47031	100.00000	60.28152			0.00	0	
FRS68	On	09/11/2024	Spot Bond			100.00000	0.91819	100.00000	0.91532			0.00	0	
FRS69	On	31/05/2017	Spot Bond			100.00000	14.58251	100.00000	14.53649			0.00	0	
FRS70	On	04/06/2013	Spot Bond			100.00000	58.38201	100.00000	58.19773			0.00	0	
FRS71	On	08/06/2013	Spot Bond			100.00000	57.64840	100.00000	57.46644			0.00	0	
FRS72	On	09/11/2024	Spot Bond			100.00000	8.09363	100.00000	8.06836			0.00	0	
FRS73	On	12/06/2017	Spot Bond			100.00000	18.58288	100.00000	18.52422			0.00	0	
FRS74	On	14/06/2017	Spot Bond			100.00000	9.04082	100.00000	9.01229			0.00	0	
FRS75	On	13/06/2014	Spot Bond			100.00000	28.37307	100.00000	28.28352			0.00	0	
FRS76	On	18/06/2017	Spot Bond			100.00000	16.58615	100.00000	16.53379			0.00	0	
FRS77	On	19/07/2014	Spot Bond			100.00000	34.79619	100.00000	34.64150			0.00	0	
FRS78	On	08/08/2013	Spot Bond			100.00000	62.50537	100.00000	62.22441			0.00	0	
FRX14	On	01/09/2014	Spot Bond			100.00000	29.00017	100.00000	28.93527			100,000,000.00	1,000	1,9
FRX15	On	14/03/2015	Spot Bond			100.00000	22.01189	100.00000	21.96264			300,000,000.00	3,000	1,0
FRX16	On	15/09/2016	Spot Bond			9.00000	97.29177	9.00000	97.26811			0.00	0	
FRX17	On	15/09/2017	Spot Bond			8.00000	102.58193	8.00000	102.55970			0.00	0	
FRX18	On	14/04/2018	Spot Bond			100.00000	16.63662	100.00000	16.59979			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
FRX19	On	15/11/2019	Spot Bond			9.00000	102.40605	9.00000	102.38960			27,000,000.00	3,000	4,9
FRX24	On	10/12/2024	Spot Bond			100.00000	14.09112	100.00000	14.05993			0.00	0	
FRX31	On	21/02/2031	Spot Bond			100.00000	10.60659	100.00000	10.58324			0.00	0	
FRX45	On	14/04/2045	Spot Bond			100.00000	11.89412	100.00000	11.86779			0.00	0	
FTG1	On	05/09/2016	Spot Bond			100.00000	13.89972	100.00000	13.86569			0.00	0	
GFC03	On	10/04/2015	Spot Bond			100.00000	19.71295	100.00000	17.01862			0.00	0	
GFC04	On	11/04/2017	Spot Bond			9.48500	99.97468	9.48500	99.94938			0.00	0	
GFC2	On	27/02/2013	Spot Bond			100.00000	75.60198	100.00000	75.45257			0.00	0	
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	
GPT11	On	29/01/2013	Spot Bond			100.00000	81.18566	100.00000	81.01547			0.00	0	
GPT12	On	28/02/2013	Spot Bond			100.00000	76.37733	100.00000	76.22669			0.00	0	
GPT18	On	30/10/2012	Spot Bond			100.00000	97.31042	100.00000	97.05832			0.00	0	
GPT19	On	28/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	
GR1A2A	On	18/11/2012	Spot Bond			100.00000	91.62833	100.00000	91.40208			0.00	0	
GRA292	On	15/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	
GRA298	On	15/11/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	
GRA299	On	18/12/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
GRB85	On	25/01/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	
GRB88	On	26/10/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	4,0
GRD164	On	18/01/2013	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	
GRD166	On	15/02/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	
GRD175	On	11/10/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	
GRD176	On	17/10/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	
GRD177	On	01/11/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	
GRD178	On	05/11/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	
GRD180	On	16/01/2013	Spot Bond			100.00000	99.99905	100.00000	99.99891			0.00	0	
GRDB1	On	10/01/2018	Spot Bond			100.00000	7.20881	100.00000	7.40679			0.00	0	
GRDC1	On	10/01/2018	Spot Bond			100.00000	8.99221	100.00000	9.18171			0.00	0	
GRN1A10	On	18/11/2012	Spot Bond			100.00000	91.66220	100.00000	91.43588			0.00	0	
GRN1B	On	18/11/2012	Spot Bond			100.00000	91.68479	100.00000	91.45841			0.00	0	
GRN1C	On	18/11/2012	Spot Bond			100.00000	91.74126	100.00000	91.51474			0.00	0	
GRN1D	On	18/11/2012	Spot Bond			100.00000	91.94454	100.00000	91.71752			0.00	0	
GRT01	On	08/12/2014	Spot Bond			100.00000	20.73076	100.00000	20.67998			0.00	0	
GRT02	On	13/05/2016	Spot Bond			100.00000	11.18077	100.00000	11.15369			0.00	0	15,0
GRT03	On	15/10/2015	Spot Bond			100.00000	13.25250	100.00000	13.22039			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
GRT04	On	15/09/2016	Spot Bond			100.00000	10.48559	100.00000	10.45991			0.00	0
GRT05	On	25/01/2015	Spot Bond			100.00000	22.88268	100.00000	22.82725			0.00	0
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.78484	100.00000	10.75843			0.00	0
HILB01	On	18/07/2015	Spot Bond			100.00000	18.50888	100.00000	18.42749			0.00	0
HILB02	On	13/09/2017	Spot Bond			100.00000	9.24278	100.00000	9.20170			0.00	0
HILC01	On	18/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0
HM1B5UOn		19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0
HM1B6UOn		19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0
HMS1B2On		19/07/2013	Spot Bond			100.00000	65.94538	100.00000	65.78563			0.00	0
HMS1B3On		19/07/2013	Spot Bond			100.00000	65.94538	100.00000	65.78563			0.00	0
HMS1B5On		19/07/2013	Spot Bond			100.00000	58.40014	100.00000	58.28964			0.00	0
HMS1B6On		19/07/2013	Spot Bond			100.00000	64.55941	100.00000	64.43693			0.00	0
HMS1B7On		19/07/2013	Spot Bond			100.00000	66.81079	100.00000	66.64893			0.00	0
HMS1B8On		19/07/2015	Spot Bond			100.00000	18.58279	100.00000	18.53776			0.00	0
HMS1B9On		19/07/2015	Spot Bond			100.00000	20.27648	100.00000	20.22736			0.00	0
HMS1C2On		19/07/2013	Spot Bond			100.00000	66.08863	100.00000	65.92852			0.00	0
HMS1C3On		19/07/2013	Spot Bond			100.00000	66.96000	100.00000	66.79778			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
HMS1C4On	19/07/2015	Spot Bond			100.00000	18.97406	100.00000	18.92810			0.00	0	
HMS1C5On	19/07/2015	Spot Bond			100.00000	20.66776	100.00000	20.61770			0.00	0	
HMS1D2On	19/07/2013	Spot Bond			100.00000	66.27364	100.00000	66.11309			0.00	0	
HMS1D3On	19/07/2013	Spot Bond			100.00000	67.22856	100.00000	67.06570			0.00	0	
HMS1D4On	19/07/2015	Spot Bond			100.00000	19.47714	100.00000	19.42996			0.00	0	
HMS1D5On	19/07/2015	Spot Bond			100.00000	21.17084	100.00000	21.11955			0.00	0	
HMS1E2On	19/07/2013	Spot Bond			100.00000	66.93016	100.00000	66.76801			0.00	0	
HMS1E3On	19/07/2013	Spot Bond			100.00000	67.58666	100.00000	67.42293			0.00	0	
HMS1E4On	19/07/2015	Spot Bond			100.00000	20.09202	100.00000	20.04335			0.00	0	
HMS1F2On	19/07/2013	Spot Bond			100.00000	67.73587	100.00000	67.57178			0.00	0	
HMS1G2On	19/07/2013	Spot Bond			100.00000	68.92953	100.00000	68.76254			0.00	0	
HWAY20On	31/07/2020	Spot Bond			100.00000	11.56194	100.00000	11.53648			910,900,000.00	9,109	35,4
HWAY23On	07/12/2023	Spot Bond			100.00000	7.26621	100.00000	7.25013			0.00	0	97,0
HWAY24On	07/12/2024	Spot Bond			100.00000	7.26004	100.00000	7.24397			0.00	0	
HWAY34On	31/07/2034	Spot Bond			100.00000	10.81659	100.00000	10.79277			100,000,000.00	1,000	30,2
HWAY35On	31/07/2035	Spot Bond			100.00000	10.81659	100.00000	10.79277			0.00	0	
I2025	On 31/01/2025	Spot Bond			1.14000	111.10400	1.14000	111.08898			205,200,000,000.00	180,000,000	222,1
I2038	On 31/01/2038	Spot Bond			1.93000	107.65857	1.89000	108.48007			1,231,390,180,000.00	638,026,000	360,7

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
I2050	On	31/12/2050	Spot Bond			1.93000	116.82805	1.91000	117.40642			329,642,070,000.00	170,799,000	115,7
IBC01	On	16/03/2015	Spot Bond			100.00000	18.55478	100.00000	18.51958			0.00	0	
IBL06	On	14/12/2012	Spot Bond			100.00000	86.32144	100.00000	86.12116			0.00	0	
IBL09	On	08/12/2012	Spot Bond			100.00000	87.49993	100.00000	87.29404			0.00	0	
IBL11	On	12/03/2015	Spot Bond			100.00000	23.58996	100.00000	23.53718			0.00	0	
IBL12	On	12/03/2013	Spot Bond			100.00000	86.65779	100.00000	86.45532			0.00	0	
IBL13	On	12/03/2015	Spot Bond			100.00000	20.93643	100.00000	20.88516			0.00	0	
IBL14	On	28/06/2015	Spot Bond			100.00000	15.26020	100.00000	15.22282			0.00	0	
IBL15	On	28/06/2013	Spot Bond			100.00000	56.00725	100.00000	55.87008			0.00	0	
IBL18	On	10/12/2013	Spot Bond			100.00000	39.70173	100.00000	39.60449			0.00	0	
IBL19	On	15/03/2014	Spot Bond			100.00000	39.36090	100.00000	39.26450			0.00	0	
IBL20	On	15/03/2014	Spot Bond			100.00000	37.84842	100.00000	37.76373			0.00	0	
IBL21	On	15/03/2016	Spot Bond			100.00000	15.65902	100.00000	15.62399			0.00	0	
IBL22	On	15/03/2018	Spot Bond			100.00000	11.66599	100.00000	11.63988			0.00	0	
IBL23	On	21/04/2014	Spot Bond			100.00000	38.85436	100.00000	38.76837			0.00	0	
IBL24	On	21/04/2014	Spot Bond			100.00000	31.46365	100.00000	31.38743			0.00	0	
IBL25	On	18/08/2014	Spot Bond			100.00000	29.39780	100.00000	29.32659			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
IBL26	On	18/08/2014	Spot Bond			1.75000	106.53121	1.75000	106.51505			0.00	0	
IBL28	On	18/08/2016	Spot Bond			8.27000	101.17393	8.27000	101.15165			0.00	0	
IBL32	On	03/11/2014	Spot Bond			100.00000	22.03122	100.00000	21.97785			0.00	0	
IBL33	On	03/11/2016	Spot Bond			100.00000	10.11968	100.00000	10.09516			0.00	0	
IBL34	On	31/01/2017	Spot Bond			100.00000	5.88913	100.00000	5.87616			0.00	0	
IBL36	On	31/01/2022	Spot Bond			100.00000	3.26704	100.00000	3.25985			0.00	0	
IBL37	On	02/04/2015	Spot Bond			100.00000	19.21722	100.00000	19.15722			0.00	0	
IBL38	On	02/04/2017	Spot Bond			100.00000	8.96725	100.00000	8.93926			0.00	0	
IBL39	On	02/04/2018	Spot Bond			8.76500	100.18871	8.76500	100.16511			0.00	0	
IBL40	On	15/06/2015	Spot Bond			100.00000	16.63591	100.00000	16.58340			0.00	0	
IBL42	On	15/06/2017	Spot Bond			100.00000	9.77672	100.00000	9.74586			0.00	0	60,0
IC02	On	09/05/2013	Spot Bond			100.00000	69.42218	100.00000	69.26936			0.00	0	
IDCP01	On	19/04/2015	Spot Bond			100.00000	19.61522	100.00000	19.57180			0.00	0	
IDCP02	On	19/04/2015	Spot Bond			100.00000	19.61522	100.00000	19.57180			0.00	0	
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.95736	5.00000	100.94381			0.00	0	
IDW001	On	30/06/2016	Spot Bond			100.00000	14.65844	100.00000	14.61267			0.00	0	
IDW002	On	30/06/2016	Spot Bond			100.00000	14.39310	100.00000	14.34817			0.00	0	
IFM01	On	31/03/2016	Spot Bond			100.00000	18.01815	100.00000	17.97805			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
IHL01	On	29/12/2014	Spot Bond			100.00000	20.25951	100.00000	20.20989			0.00	0
IHL02	On	29/12/2014	Spot Bond			100.00000	20.25951	100.00000	20.20989			0.00	0
IHL03	On	17/05/2017	Spot Bond			100.00000	9.45542	100.00000	9.42590			0.00	0
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.77410	100.00000	7.75506			0.00	0
IN01E	On	23/07/2013	Spot Bond			100.00000	70.61602	100.00000	70.24029			0.00	0
IN02E	On	06/08/2013	Spot Bond			100.00000	67.01882	100.00000	66.71757			0.00	0
IN03E	On	13/08/2013	Spot Bond			100.00000	64.82661	100.00000	64.53195			0.00	0
IN04	On	15/03/2015	Spot Bond			100.00000	22.10039	100.00000	22.05094			0.00	0
IN04E	On	27/08/2013	Spot Bond			100.00000	56.76836	100.00000	56.49821			0.00	0
IN07	On	16/05/2013	Spot Bond			100.00000	68.35954	100.00000	68.20906			0.00	0
IN09	On	01/02/2016	Spot Bond			100.00000	16.67795	100.00000	16.63755			0.00	0
IN164U	On	11/10/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0
IN165U	On	18/10/2012	Spot Bond			100.00000	100.66612	100.00000	100.39696			0.00	0
IN177U	On	24/01/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0
IND147	On	22/11/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0
IND204	On	24/01/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0
IND205	On	31/01/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
IND207	On	14/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0
IND208	On	21/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0
IND209	On	28/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0
IND234	On	21/08/2013	Spot Bond			100.00000	49.66628	100.00000	49.55606			0.00	0
IND241	On	09/10/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0
IND242	On	16/10/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0
IND243	On	23/10/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0
IND244	On	30/10/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0
IND245	On	06/11/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0
IND246	On	13/11/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0
IND247	On	20/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0
IND248	On	27/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0
IND249	On	04/12/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0
IND250	On	11/12/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0
IND302	On	08/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0
IND303	On	15/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0
IND304	On	22/01/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0
IND305	On	29/01/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
IND306	On	05/02/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0
IND307	On	12/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0
IND308	On	19/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0
IND309	On	26/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0
IND310	On	05/03/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0
IND311	On	12/03/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0
IND312	On	19/03/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0
IND313	On	26/03/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0
IND314	On	02/04/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0
IND315	On	09/04/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0
IND316	On	16/04/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0
IND317	On	23/04/2013	Spot Bond			100,000.00000	2.49476	100,000.00000	2.44798			0.00	0
IND318	On	24/04/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0
IND319	On	25/04/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0
IND320	On	26/04/2013	Spot Bond			100.00000	68.65964	100.00000	68.52938			0.00	0
IND321	On	27/04/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0
IND322	On	28/04/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
IND323	On	29/04/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0
IND324	On	30/04/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0
IND325	On	01/05/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0
IND326	On	02/05/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0
IND327	On	03/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0
IND328	On	04/05/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0
IND329	On	05/05/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0
IND330	On	06/05/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0
IND331	On	07/05/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0
IND332	On	08/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0
IND333	On	09/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0
IND334	On	20/08/2013	Spot Bond			100.00000	55.08479	100.00000	54.98029			0.00	0
IND335	On	27/08/2013	Spot Bond			100.00000	54.35738	100.00000	54.25426			0.00	0
IND336	On	03/09/2013	Spot Bond			100.00000	53.63958	100.00000	53.53781			0.00	0
IND337	On	10/09/2013	Spot Bond			100.00000	52.93126	100.00000	52.83083			0.00	0
IND338	On	17/09/2013	Spot Bond			100.00000	52.23228	100.00000	52.13319			0.00	0
IND339	On	25/09/2013	Spot Bond			100.00000	45.95055	100.00000	45.84858			0.00	0
IND340	On	01/10/2013	Spot Bond			100.00000	45.34208	100.00000	45.24145			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
IND341	On	08/10/2013	Spot Bond			100.00000	44.64237	100.00000	44.54330			0.00	0
IND342	On	15/10/2013	Spot Bond			100.00000	41.11060	100.00000	40.47446			0.00	0
IND343	On	22/10/2013	Spot Bond			100.00000	38.35167	100.00000	37.88333			0.00	0
IND344	On	29/10/2013	Spot Bond			100.00000	36.65845	100.00000	36.28874			0.00	0
IND345	On	05/11/2013	Spot Bond			100.00000	35.51447	100.00000	35.20940			0.00	0
IND346	On	12/11/2013	Spot Bond			100.00000	34.69015	100.00000	34.43065			0.00	0
IND347	On	19/11/2013	Spot Bond			100.00000	34.06809	100.00000	33.84239			0.00	0
IND348	On	26/11/2013	Spot Bond			100.00000	33.58206	100.00000	33.38242			0.00	0
IND349	On	03/12/2013	Spot Bond			100.00000	33.19187	100.00000	33.01292			0.00	0
IND350	On	10/12/2013	Spot Bond			100.00000	32.87175	100.00000	32.70961			0.00	0
IND351	On	17/12/2013	Spot Bond			100.00000	32.60437	100.00000	32.45617			0.00	0
INF001	On	30/07/2013	Spot Bond			100.00000	64.76056	100.00000	64.47577			0.00	0
INF002	On	05/02/2013	Spot Bond			100.00000	89.56920	100.00000	89.14670			0.00	0
ING100	On	19/05/2013	Spot Bond			100.00000	62.19296	100.00000	62.04229			0.00	0
ING114	On	31/12/2015	Spot Bond			100.00000	13.68139	100.00000	13.64825			0.00	0
ING115	On	31/03/2016	Spot Bond			100.00000	17.31901	100.00000	17.27707			0.00	0
ING116	On	31/03/2016	Spot Bond			100.00000	16.28786	100.00000	16.24840			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
ING126	On	25/11/2012	Spot Bond			100.00000	94.05189	100.00000	93.82361			0.00	0
ING127	On	07/12/2012	Spot Bond			100.00000	87.46517	100.00000	87.25889			0.00	0
ING130	On	16/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0
ING131	On	24/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0
ING132	On	22/12/2018	Spot Bond			100.00000	8.38588	100.00000	8.36535			0.00	0
ING133	On	28/02/2013	Spot Bond			100.00000	76.33621	100.00000	76.18565			0.00	0
ING135	On	10/12/2014	Spot Bond			100.00000	23.36905	100.00000	23.31181			0.00	0
ING138	On	22/03/2017	Spot Bond			100.00000	10.02047	100.00000	9.99593			0.00	0
ING147	On	16/12/2012	Spot Bond			100.00000	86.02706	100.00000	85.82839			0.00	0
ING148	On	18/03/2013	Spot Bond			100.00000	74.89494	100.00000	74.59294			0.00	0
ING153	On	03/04/2017	Spot Bond			6.50000	100.08248	6.50000	100.07069			0.00	0
ING154	On	03/04/2013	Spot Bond			100.00000	78.00250	100.00000	77.78701			0.00	0
ING157	On	12/04/2013	Spot Bond			100.00000	65.84974	100.00000	65.64415			0.00	0
ING158	On	07/12/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0
ING159	On	05/12/2012	Spot Bond			100.00000	88.25168	100.00000	88.04255			0.00	0
ING160	On	10/12/2012	Spot Bond			100.00000	87.24442	100.00000	87.04011			0.00	0
ING161	On	20/03/2017	Spot Bond			100.00000	10.10690	100.00000	10.07500			0.00	0
ING166	On	02/01/2013	Spot Bond			100.00000	83.47647	100.00000	83.29097			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
ING167	On	30/09/2014	Spot Bond			100.00000	27.34932	100.00000	27.26394			0.00	0
ING168	On	07/03/2013	Spot Bond			100.00000	75.83333	100.00000	75.51867			0.00	0
ING169	On	07/06/2013	Spot Bond			100.00000	51.48429	100.00000	51.25541			0.00	0
ING170	On	18/03/2013	Spot Bond			100.00000	72.50996	100.00000	72.22222			0.00	0
ING171	On	19/03/2013	Spot Bond			100.00000	72.22222	100.00000	71.93676			0.00	0
ING172	On	28/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0
ING173	On	28/02/2013	Spot Bond			100.00000	70.30303	100.00000	69.87952			0.00	0
ING174	On	28/05/2013	Spot Bond			100.00000	47.33060	100.00000	47.00087			0.00	0
ING175	On	28/08/2013	Spot Bond			100.00000	47.33060	100.00000	47.00087			0.00	0
ING176	On	28/02/2013	Spot Bond			100.00000	70.30303	100.00000	69.87952			0.00	0
ING177	On	28/02/2015	Spot Bond			100.00000	14.02388	100.00000	13.92618			0.00	0
ING178	On	28/08/2015	Spot Bond			100.00000	9.34925	100.00000	9.28412			0.00	0
ING31	On	31/10/2012	Spot Bond			100.00000	95.98389	100.00000	95.73587			0.00	0
ING32	On	30/04/2013	Spot Bond			100.00000	64.31453	100.00000	64.15873			0.00	0
ING33	On	31/10/2013	Spot Bond			100.00000	43.73791	100.00000	43.63195			0.00	0
ING34	On	31/10/2013	Spot Bond			100.00000	43.73791	100.00000	43.63195			0.00	0
ING46	On	16/10/2013	Spot Bond			100.00000	46.43522	100.00000	46.32273			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
ING60U	On	28/02/2014	Spot Bond			100.00000	45.06279	100.00000	44.95242			0.00	0	
ING89	On	31/12/2014	Spot Bond			100.00000	21.71246	100.00000	21.65986			0.00	0	
INJ02	On	30/04/2015	Spot Bond			100.00000	22.61043	100.00000	22.55565			0.00	0	
IPB3	On	04/12/2013	Spot Bond			100.00000	41.35500	100.00000	41.25372			0.00	0	
IPF01	On	13/04/2015	Spot Bond			100.00000	16.63745	100.00000	16.58550			0.00	0	
IPF02	On	13/04/2016	Spot Bond			100.00000	10.59994	100.00000	10.56685			0.00	0	
IPF03	On	13/04/2017	Spot Bond			100.00000	8.08958	100.00000	8.06432			0.00	0	
IPF06	On	13/04/2017	Spot Bond			8.80000	99.92943	8.80000	99.90592			0.00	0	
IPL4	On	29/03/2014	Spot Bond			100.00000	36.88901	100.00000	36.80646			0.00	0	4
IPL5	On	28/09/2015	Spot Bond			100.00000	15.47672	100.00000	15.43881			0.00	0	
IPL6	On	28/09/2017	Spot Bond			100.00000	11.65364	100.00000	11.62757			300,000,000.00	3,000	14,8
IV012	On	26/11/2014	Spot Bond			100.00000	23.00851	100.00000	22.95277			0.00	0	
IV013	On	22/06/2015	Spot Bond			100.00000	16.45319	100.00000	16.41290			0.00	0	
IV014	On	22/06/2015	Spot Bond			100.00000	23.47616	100.00000	23.42419			0.00	0	
IV015	On	20/09/2017	Spot Bond			100.00000	9.50997	100.00000	9.48667			0.00	0	
IV016	On	06/12/2021	Spot Bond			100.00000	8.53136	100.00000	8.51048			0.00	0	
IV017	On	31/01/2022	Spot Bond			2.75000	100.52835	2.75000	100.52089			0.00	0	
IV019	On	31/03/2028	Spot Bond			2.60000	103.15247	2.60000	103.13439			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
IV01E	On	29/08/2013	Spot Bond			100.00000	56.53850	100.00000	56.27561			0.00	0
IV022	On	02/04/2022	Spot Bond			100.00000	7.79697	100.00000	7.77262			0.00	0
IV023	On	11/07/2022	Spot Bond			100.00000	8.09073	100.00000	8.05515			0.00	0
IV024	On	27/07/2022	Spot Bond			100.00000	10.85924	100.00000	10.81149			0.00	0
IV025	On	12/09/2019	Spot Bond			100.00000	0.38806	100.00000	0.38634			0.00	0
IV026	On	27/09/2024	Spot Bond			100.00000	0.00629	100.00000	0.00627			0.00	0
IV04	On	31/03/2013	Spot Bond			100.00000	71.62360	100.00000	71.49048			0.00	0
IV07	On	31/03/2013	Spot Bond			100.00000	83.10156	100.00000	82.91730		2,000,000,000,000.00	20,000,000	5,0
IV08	On	30/04/2018	Spot Bond			100.00000	20.62303	100.00000	20.57764			0.00	0
IV09	On	30/04/2018	Spot Bond			100.00000	11.12278	100.00000	11.09585			0.00	0
IV19A	On	31/03/2028	Spot Bond			2.60000	102.05776	2.60000	102.03987			0.00	0
IVA204	On	26/01/2013	Spot Bond			100.00000	77.16702	100.00000	77.00422			0.00	0
IVA206	On	09/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0
IVA207	On	16/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0
IVA208	On	23/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0
IVA229	On	19/07/2013	Spot Bond			100.00000	53.44448	100.00000	53.32587			0.00	0
IVA234	On	23/08/2013	Spot Bond			100.00000	49.44608	100.00000	49.33635			0.00	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
IVA241	On	11/10/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0
IVA242	On	18/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0
IVA243	On	25/10/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0
IVA244	On	01/11/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0
IVA245	On	08/11/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0
IVA246	On	15/11/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0
IVA247	On	22/11/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0
IVA248	On	29/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0
IVA249	On	06/12/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0
IVA250	On	13/12/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0
IVA301	On	03/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0
IVA302	On	10/01/2013	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0
IVA303	On	17/01/2013	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0
IVA304	On	24/01/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0
IVA305	On	31/01/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0
IVA306	On	07/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0
IVA307	On	14/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0
IVA308	On	21/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
IVA309	On	28/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0
IVA310	On	07/03/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0
IVA311	On	14/03/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0
IVA312	On	22/03/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0
IVA313	On	28/03/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0
IVA314	On	04/04/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0
IVA315	On	11/04/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0
IVA316	On	18/04/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0
IVA317	On	10/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0
IVA318	On	11/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0
IVA319	On	12/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0
IVA320	On	13/05/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0
IVA321	On	14/05/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0
IVA322	On	15/05/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0
IVA323	On	16/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0
IVA324	On	17/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0
IVA325	On	18/05/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
IVA326	On	19/05/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0
IVA327	On	20/05/2013	Spot Bond			100.00000	65.60060	100.00000	65.47614			0.00	0
IVA328	On	21/05/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0
IVA329	On	22/05/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0
IVA330	On	23/05/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0
IVA331	On	24/05/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0
IVA332	On	25/05/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0
IVA333	On	15/08/2013	Spot Bond			100.00000	55.61032	100.00000	55.50482			0.00	0
IVA334	On	22/08/2013	Spot Bond			100.00000	54.87598	100.00000	54.77186			0.00	0
IVA335	On	29/08/2013	Spot Bond			100.00000	54.15132	100.00000	54.04859			0.00	0
IVA336	On	05/09/2013	Spot Bond			100.00000	53.43624	100.00000	53.33486			0.00	0
IVA337	On	12/09/2013	Spot Bond			100.00000	52.73060	100.00000	52.63056			0.00	0
IVA338	On	19/09/2013	Spot Bond			100.00000	52.03428	100.00000	51.93556			0.00	0
IVA339	On	26/09/2013	Spot Bond			100.00000	45.84858	100.00000	45.74683			0.00	0
IVA340	On	03/10/2013	Spot Bond			100.00000	45.14105	100.00000	45.04087			0.00	0
IVA341	On	10/10/2013	Spot Bond			100.00000	44.44444	100.00000	43.59455			0.00	0
IVA342	On	17/10/2013	Spot Bond			100.00000	40.16009	100.00000	39.58273			0.00	0
IVA343	On	24/10/2013	Spot Bond			100.00000	37.79036	100.00000	37.35509			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
IVA344	On	31/10/2013	Spot Bond			100.00000	36.28874	100.00000	35.94009			0.00	0
IVA345	On	07/11/2013	Spot Bond			100.00000	35.25282	100.00000	34.96232			0.00	0
IVA346	On	14/11/2013	Spot Bond			100.00000	34.49534	100.00000	34.24648			0.00	0
IVA347	On	21/11/2013	Spot Bond			100.00000	33.91746	100.00000	33.69987			0.00	0
IVA348	On	28/11/2013	Spot Bond			100.00000	33.46213	100.00000	33.26887			0.00	0
IVA349	On	05/12/2013	Spot Bond			100.00000	33.09414	100.00000	32.92033			0.00	0
IVA350	On	12/12/2013	Spot Bond			100.00000	32.79058	100.00000	32.63268			0.00	0
IVA351	On	19/12/2013	Spot Bond			100.00000	32.53589	100.00000	32.39124			0.00	0
IVC001	On	05/07/2013	Spot Bond			100.00000	55.24533	100.00000	55.36774			0.00	0
IVC002	On	12/02/2020	Spot Bond			100.00000	8.33631	100.00000	8.31611			0.00	0
IVC004	On	29/04/2014	Spot Bond			100.00000	31.28354	100.00000	31.20776			0.00	0
IVC005	On	27/07/2015	Spot Bond			100.00000	12.21814	100.00000	12.16441			0.00	0
IVF001	On	10/01/2013	Spot Bond			100.00000	82.21885	100.00000	99.44134			0.00	0
IVF002	On	01/08/2013	Spot Bond			100.00000	64.76056	100.00000	64.47577			0.00	0
IVF003	On	07/02/2013	Spot Bond			100.00000	89.27349	100.00000	88.85825			0.00	0
KCF01U	On	30/04/2013	Spot Bond			100.00000	67.02466	100.00000	66.86229			0.00	0
KCF02U	On	30/04/2013	Spot Bond			100.00000	66.63047	100.00000	66.46904			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
KSB004	On	01/02/2013			100.00000	80.77244	100.00000	80.60416			0.00	0
KSB005	On	28/02/2013			100.00000	76.66262	100.00000	76.51141			0.00	0
KSB007	On	31/08/2017			100.00000	2.57550	100.00000	2.56565			0.00	0
KSP003	On	01/02/2013			100.00000	78.99240	100.00000	78.82783			0.00	0
KSP004	On	01/04/2013			100.00000	70.23875	100.00000	70.10844			0.00	0
KW01	On	31/10/2027			100.00000	19.33470	100.00000	19.29214			0.00	0
LBK01	On	25/10/2013			100.00000	44.90582	100.00000	44.79703			0.00	0
LBK02	On	26/03/2015			100.00000	19.64747	100.00000	19.59936			0.00	0
LGL02	On	13/08/2017			100.00000	16.03429	100.00000	15.97401		500,000,000.00	5,000	8,6
LGL03	On	03/04/2018			100.00000	1.60472	100.00000	1.59862			0.00	0
MAQ007	On	27/01/2013			100.00000	77.00422	100.00000	76.84211			0.00	0
MAQ008	On	09/02/2013			100.00000	74.94867	100.00000	74.79508			0.00	0
MAQ015	On	23/08/2013			100.00000	49.44608	100.00000	49.33635			0.00	0
MAQ018	On	11/01/2013			100.00000	79.69432	100.00000	79.52070			0.00	0
MAQ019	On	08/11/2012			100.00000	92.63959	100.00000	92.40506			0.00	0
MAQ020	On	02/08/2013			100.00000	64.47577	100.00000	64.19224			0.00	0
MAQ021	On	29/11/2012			100.00000	87.95181	100.00000	87.74038			0.00	0
MAQ022	On	11/12/2012			100.00000	85.48009	100.00000	85.28037			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
MAQ023On	11/01/2013	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	
MAQ024On	11/03/2013	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	
MBC16 On	24/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	
MBF018 On	15/04/2013	Spot Bond			100.00000	65.79819	100.00000	65.63878			0.00	0	
MBF019 On	15/04/2014	Spot Bond			100.00000	31.23806	100.00000	31.16238			0.00	0	
MBF024 On	26/05/2013	Spot Bond			100.00000	60.30231	100.00000	60.15622			0.00	0	
MBF025 On	26/05/2014	Spot Bond			100.00000	28.72710	100.00000	28.65751			0.00	0	
MBF026 On	05/10/2012	Spot Bond			100.00000	81.20903	100.00000	81.20902			0.00	0	
MBF027 On	07/10/2014	Spot Bond			100.00000	26.45427	100.00000	26.39018			0.00	0	
MBF028 On	16/04/2015	Spot Bond			100.00000	16.26116	100.00000	16.21040			0.00	0	133,3
MBF029 On	01/10/2015	Spot Bond			100.00000	9.45207	100.00000	9.38188			0.00	0	
MBF030 On	01/10/2017	Spot Bond			100.00000	1.80355	100.00000	1.79571			0.00	0	8,3
MBP011 On	30/01/2013	Spot Bond			100.00000	96.59407	100.00000	96.34576			0.00	0	
MBP012 On	29/01/2013	Spot Bond			100.00000	96.74858	100.00000	96.49923			0.00	0	
MBP013 On	29/01/2014	Spot Bond			100.00000	44.79327	100.00000	44.68476			0.00	0	
MBP16UOn	13/10/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	
MBP17UOn	23/11/2012	Spot Bond			100.00000	90.72660	100.00000	90.50531			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
MBP18UOn	28/01/2014	Spot Bond			100.00000	44.82160	100.00000	44.71302			0.00	0
MBP19UOn	18/02/2013	Spot Bond			100.00000	92.15295	100.00000	91.92654			0.00	0
MBP20UOn	17/02/2014	Spot Bond			100.00000	42.58427	100.00000	42.48110			0.00	0
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.06415	100.00000	30.98889			0.00	0
MBP22UOn	09/09/2014	Spot Bond			100.00000	22.62785	100.00000	22.57243			0.00	0
MBP23UOn	13/02/2015	Spot Bond			100.00000	22.40119	100.00000	22.34692			0.00	0
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.74565	100.00000	5.73157			0.00	0
MBP25UOn	22/03/2015	Spot Bond			100.00000	14.02746	100.00000	13.99310			0.00	0
MBSA01On	16/04/2019	Spot Bond			8.00000	105.03242	8.00000	105.00992			8,000,000.00	1,000
MCB2M On	13/12/2012	Spot Bond			100.00000	86.36312	100.00000	86.16228			0.00	0
MCB3M On	13/12/2014	Spot Bond			100.00000	20.93140	100.00000	20.88014			0.00	0
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.10682	100.00000	25.47602			0.00	0
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.14739	100.00000	25.51650			0.00	0
MEFSA3On	05/10/2016	Spot Bond			100.00000	10.38336	100.00000	10.86930			0.00	0
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.62336	100.00000	9.60217			0.00	0
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.46825	100.00000	9.44741			0.00	0
MEFSB3On	05/10/2016	Spot Bond			8.59000	100.11560	8.59000	100.09247			0.00	0
MEFSB4On	05/01/2019	Spot Bond			9.34000	102.43533	9.34000	102.40992			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.60803	10.01000	102.58080			0.00	0	
MET01 On	15/12/2014	Spot Bond			100.00000	27.47461	100.00000	27.41380			0.00	0	96,6
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.80349	100.00000	11.77458			0.00	0	
MFS1A2On	20/12/2018	Spot Bond			100.00000	7.01461	100.00000	6.99743			0.00	0	
MFS1B On	20/09/2019	Spot Bond			100.00000	10.99312	100.00000	10.96620			0.00	0	
MGL01 On	15/09/2015	Spot Bond			100.00000	17.48524	100.00000	17.44611			0.00	0	26,0
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.98918	100.00000	17.93240			0.00	0	
MIIL02 On	31/05/2017	Spot Bond			8.78500	103.14932	8.78500	103.12509			0.00	0	
MQB01 On	31/05/2013	Spot Bond			100.00000	59.93502	100.00000	59.78824			0.00	0	
MQB02 On	31/05/2017	Spot Bond			8.00000	104.89277	8.00000	104.87028			16,000,000.00	2,000	9,1
MTN02 On	13/07/2014	Spot Bond			100.00000	33.98203	100.00000	33.90723			500,000,000.00	5,000	4,8
MTN03 On	13/07/2015	Spot Bond			100.00000	21.06967	100.00000	21.02330			80,000,000,000.00	800,000	10,1
MTN04 On	13/07/2017	Spot Bond			100.00000	14.22108	100.00000	14.18978			100,000,000.00	1,000	4,2
MTN05 On	28/10/2013	Spot Bond			100.00000	50.61824	100.00000	50.50621			0.00	0	
MTNC10On	06/12/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	
MTNC11On	16/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	
MTNC12On	20/03/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
N4A111	On	14/08/2020			100.00000	6.64661	100.00000	6.63051			0.00	0
N4A202	On	14/08/2020			100.00000	0.11372	100.00000	0.11344			0.00	0
N4A205	On	14/08/2020			100.00000	6.96207	100.00000	6.94521			0.00	0
N4A208	On	14/08/2020			100.00000	7.04810	100.00000	7.03103			0.00	0
N4A211	On	14/08/2020			100.00000	6.53190	100.00000	6.51607			0.00	0
N4A302	On	14/08/2020			100.00000	6.60073	100.00000	6.58474			0.00	0
N4A305	On	14/08/2020			100.00000	6.71544	100.00000	6.69917			0.00	0
N4A308	On	14/08/2020			100.00000	6.77279	100.00000	6.75639			0.00	0
N4A311	On	14/08/2020			100.00000	6.84162	100.00000	6.82505			0.00	0
N4A402	On	14/08/2020			100.00000	7.01369	100.00000	6.99670			0.00	0
N4A405	On	14/08/2020			100.00000	7.12841	100.00000	7.11113			0.00	0
N4A408	On	14/08/2020			100.00000	7.25459	100.00000	7.23702			0.00	0
N4A411	On	14/08/2020			100.00000	7.36930	100.00000	7.35145			0.00	0
N4A502	On	14/08/2020			100.00000	7.42666	100.00000	7.40866			0.00	0
N4B508	On	14/08/2020			100.00000	8.11494	100.00000	8.09528			0.00	0
N4C508	On	14/08/2020			100.00000	8.91792	100.00000	8.89632			0.00	0
N4D68U	On	14/08/2020			100.00000	0.11372	100.00000	0.11344			0.00	0
N4E68U	On	14/08/2020			100.00000	0.11372	100.00000	0.11344			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
NBK10B On	21/04/2014	Spot Bond			100.00000	31.36747	100.00000	31.29148			0.00	0	
NBK11B On	27/10/2014	Spot Bond			100.00000	22.34616	100.00000	22.29202			0.00	0	
NBK12B On	20/02/2015	Spot Bond			100.00000	21.14128	100.00000	21.09006			0.00	0	
NBK13B On	21/02/2017	Spot Bond			100.00000	9.57703	100.00000	9.55382		146,850,000,000.00	1,468,500	5,3	
NBK14B On	27/08/2015	Spot Bond			100.00000	17.38543	100.00000	17.30897			0.00	0	
NBK15B On	27/08/2017	Spot Bond			100.00000	9.72221	100.00000	9.67946			0.00	0	125,0
NBK2A On	15/09/2015	Spot Bond			100.00000	19.46298	100.00000	19.41943		500,000,000.00	5,000	14,2	
NBK2B On	15/09/2015	Spot Bond			100.00000	16.20351	100.00000	16.16383			0.00	0	
NBK3A On	09/09/2019	Spot Bond			100.00000	12.53444	100.00000	12.50639		300,000,000.00	3,000	6,8	
NBK4 On	28/10/2024	Spot Bond			100.00000	0.02360	100.00000	0.02355			0.00	0	
NBK5B On	19/04/2013	Spot Bond			100.00000	66.82869	100.00000	66.66680			0.00	0	
NBK6A On	19/04/2015	Spot Bond			100.00000	25.89249	100.00000	25.83518			0.00	0	9,4
NBK6B On	19/04/2015	Spot Bond			100.00000	18.69457	100.00000	18.64929			0.00	0	
NBK7B On	19/04/2020	Spot Bond			100.00000	9.55951	100.00000	9.53635			0.00	0	
NBK8A On	24/03/2014	Spot Bond			100.00000	36.83041	100.00000	36.74799			0.00	0	
NBK8B On	24/03/2014	Spot Bond			100.00000	38.36191	100.00000	38.26795			0.00	0	20,0
NBK9A On	23/03/2016	Spot Bond			100.00000	15.23420	100.00000	15.20010		500,000,000.00	5,000	9,8	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.96329	100.00000	11.93399			0.00	0
NBK11	On	31/03/2013	Spot Bond			100.00000	80.27667	100.00000	80.11910			0.00	0
NCLN17	On	24/01/2013	Spot Bond			100.00000	97.71387	100.00000	97.45875			0.00	0
NCLN19	On	07/03/2013	Spot Bond			100.00000	87.78158	100.00000	87.57405			0.00	0
NCLN43	On	28/08/2014	Spot Bond			100.00000	27.12713	100.00000	27.07566			0.00	0
NCLN44	On	17/09/2014	Spot Bond			100.00000	34.26438	100.00000	34.19937			0.00	0
NCLN45	On	22/09/2014	Spot Bond			100.00000	25.86934	100.00000	25.82026			0.00	0
NCLN46	On	20/10/2014	Spot Bond			100.00000	24.53099	100.00000	24.48458			0.00	0
NCLN48	On	25/02/2015	Spot Bond			100.00000	21.85441	100.00000	21.80147			0.00	0
NCLN49	On	12/03/2013	Spot Bond			100.00000	86.67057	100.00000	86.46808			0.00	0
NCLN50	On	25/03/2013	Spot Bond			100.00000	84.11192	100.00000	83.92119			0.00	0
NCLN51	On	26/03/2013	Spot Bond			100.00000	83.90675	100.00000	83.71691			0.00	0
NCLN52	On	26/03/2013	Spot Bond			100.00000	83.90675	100.00000	83.71691			0.00	0
NCLN53	On	26/03/2013	Spot Bond			100.00000	83.90675	100.00000	83.71691			0.00	0
NCLN54	On	31/03/2015	Spot Bond			100.00000	20.28256	100.00000	20.23342			0.00	0
NCLN55	On	07/04/2015	Spot Bond			100.00000	20.16959	100.00000	20.12073			0.00	0
NCLN56	On	15/04/2015	Spot Bond			100.00000	17.31458	100.00000	17.27264			0.00	0
NCLN58	On	01/06/2015	Spot Bond			100.00000	16.41739	100.00000	16.37718			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
NCLN61	On	30/11/2015		Spot Bond	100.00000	11.34915	100.00000	11.32767			0.00	0
NCLN62	On	02/12/2015		Spot Bond	100.00000	12.80294	100.00000	12.77158			0.00	0
NCLN63	On	08/12/2015		Spot Bond	100.00000	11.17849	100.00000	11.15734			0.00	0
NCLN64	On	25/01/2016		Spot Bond	100.00000	14.28671	100.00000	14.25209			0.00	0
NCLN65	On	25/01/2016		Spot Bond	100.00000	15.02710	100.00000	14.99071			0.00	0
NCLN66	On	29/01/2016		Spot Bond	100.00000	14.20517	100.00000	14.17076			0.00	0
NCLN67	On	13/07/2016		Spot Bond	100.00000	11.84023	100.00000	11.81155			0.00	0
NCLN68	On	30/01/2013		Spot Bond	100.00000	99.20440	100.00000	99.03005			0.00	0
NCLN69	On	27/05/2016		Spot Bond	100.00000	8.09179	100.00000	8.07644			0.00	0
NCLN70	On	30/08/2013		Spot Bond	100.00000	59.88179	100.00000	59.73673			0.00	0
NCLN71	On	17/03/2014		Spot Bond	100.00000	39.50914	100.00000	39.43007			0.00	0
NCLN72	On	17/03/2014		Spot Bond	100.00000	39.43950	100.00000	39.36056			0.00	0
NCLN73	On	03/07/2015		Spot Bond	100.00000	14.92944	100.00000	14.86379			0.00	0
NCLN74	On	15/08/2017		Spot Bond	100.00000	10.96713	100.00000	10.91890			0.00	0
NCLN75	On	20/09/2017		Spot Bond	100.00000	1.86123	100.00000	1.85248			0.00	0
NCLN76	On	20/09/2015		Spot Bond	100.00000	9.30918	100.00000	9.26381			0.00	0
NED11	On	17/09/2015		Spot Bond	100.00000	19.36637	100.00000	19.32304			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
NED12A	On	14/12/2012			100.00000	86.10923	100.00000	85.90944			0.00	0
NED12B	On	14/12/2012			100.00000	89.28919	100.00000	89.08202			0.00	0
NED6	On	20/09/2013			100.00000	52.19812	100.00000	52.08132			0.00	0
NED8	On	08/02/2014			100.00000	41.23793	100.00000	41.14717		5,516,220,000,000.00	55,162,200	33,2
NED9	On	06/07/2017			100.00000	7.49108	100.00000	7.47293			0.00	0
NEDH1A	On	20/11/2018			100.00000	21.22299	100.00000	21.17628			0.00	0
NEDH1B	On	20/11/2018			100.00000	11.50424	100.00000	11.47637			0.00	0
NET41	On	16/02/2013			100.00000	73.88664	100.00000	73.73737			0.00	0
NHM001	On	04/09/2015			100.00000	10.30659	100.00000	10.26077			0.00	0
NILB10	On	08/12/2016			100.00000	10.75328	100.00000	10.72836			0.00	0
NMP20N	On	24/07/2020			100.00000	11.26737	100.00000	11.24257			0.00	0
NQ1A10	On	22/05/2020			100.00000	11.85178	100.00000	11.82307			0.00	0
NQ1A11	On	22/05/2016			6.82500	99.24828	6.82500	99.23003			0.00	0
NQ1A12	On	22/05/2014			6.58500	100.04618	6.58500	100.02843			0.00	0
NQ1A14	On	22/05/2013			100.00000	60.74730	100.00000	60.60014			0.00	0
NQ1A15	On	22/05/2015			100.00000	15.54224	100.00000	15.49371			0.00	0
NQ1B10	On	22/05/2020			100.00000	12.07680	100.00000	12.04755			0.00	0
NQ1B11	On	22/05/2014			6.92500	100.09345	6.92500	100.07478			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
NQ1B13 On	22/05/2013	Spot Bond			100.00000	60.94515	100.00000	60.79751			0.00	0	
NQ1B14 On	22/05/2015	Spot Bond			100.00000	15.71482	100.00000	15.66576			0.00	0	
NQ1C10 On	22/05/2020	Spot Bond			100.00000	12.30181	100.00000	12.27202			0.00	0	
NQ1C11 On	22/05/2014	Spot Bond			7.32500	100.14902	7.32500	100.12927			0.00	0	
NQ1C13 On	22/05/2013	Spot Bond			100.00000	61.20896	100.00000	61.06068			0.00	0	
NQ1C14 On	22/05/2015	Spot Bond			100.00000	16.03275	100.00000	15.98270			0.00	0	
NQF1A7 On	22/11/2012	Spot Bond			100.00000	90.96485	100.00000	90.74243			0.00	0	
NQF1A9 On	22/05/2013	Spot Bond			100.00000	61.24743	100.00000	61.09905			0.00	0	
NQF1B7 On	22/11/2012	Spot Bond			100.00000	91.09904	100.00000	90.87630			0.00	0	
NQF1B9 On	22/05/2013	Spot Bond			100.00000	61.46727	100.00000	61.31835			0.00	0	
NQF1C7 On	22/11/2012	Spot Bond			100.00000	91.16613	100.00000	90.94323			0.00	0	
NQF1C9 On	22/05/2013	Spot Bond			100.00000	61.74205	100.00000	61.59248			0.00	0	
NQF1D4 On	22/05/2013	Spot Bond			100.00000	62.09928	100.00000	61.94885			0.00	0	
NQF1D5 On	22/05/2020	Spot Bond			100.00000	9.47785	100.00000	9.45489			0.00	0	
NQF1D6 On	22/05/2016	Spot Bond			8.21500	99.47151	8.21500	99.44954			0.00	0	
NRA013 On	31/10/2013	Spot Bond			100.00000	59.56786	100.00000	59.43053			0.00	0	30,0
NRA014 On	30/04/2014	Spot Bond			100.00000	41.21902	100.00000	41.12829			0.00	0	124,2

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
NRA018 On	30/11/2018	Spot Bond			100.00000	17.01573	100.00000	16.97807			0.00	0	7,5
NRA01UOn	31/03/2013	Spot Bond			100.00000	70.09427	100.00000	69.96399			0.00	0	
NRA022 On	31/10/2022	Spot Bond			100.00000	17.56925	100.00000	17.53058			0.00	0	2,4
NRA023 On	31/05/2023	Spot Bond			100.00000	8.31202	100.00000	8.29276			0.00	0	82,0
NRA028 On	30/11/2028	Spot Bond			100.00000	16.41185	100.00000	16.37553			0.00	0	6,1
NTC09 On	18/04/2013	Spot Bond			100.00000	65.21169	100.00000	65.05371			0.00	0	
NTC10 On	18/04/2014	Spot Bond			100.00000	30.85236	100.00000	30.77763			0.00	0	
NTC11 On	18/04/2014	Spot Bond			100.00000	30.72211	100.00000	30.64768			0.00	0	
NTC12 On	25/08/2016	Spot Bond			100.00000	11.39292	100.00000	11.36532			0.00	0	
NTC13 On	31/01/2015	Spot Bond			100.00000	22.55208	100.00000	22.49745			0.00	0	
NTC14 On	26/07/2013	Spot Bond			100.00000	66.51918	100.00000	66.22667			0.00	0	
NTC15 On	26/07/2015	Spot Bond			100.00000	20.55419	100.00000	20.46381			0.00	0	
OCT1A1On	18/10/2015	Spot Bond			100.00000	12.20193	100.00000	12.17237			0.00	0	
OCT1A4On	18/10/2015	Spot Bond			100.00000	13.72613	100.00000	13.69288			0.00	0	
OCT1B1On	18/10/2015	Spot Bond			100.00000	13.76089	100.00000	13.72755			0.00	0	
OCT1C1On	18/10/2015	Spot Bond			100.00000	14.59507	100.00000	14.55970			0.00	0	
OCT1D1On	18/10/2015	Spot Bond			100.00000	15.52193	100.00000	15.48433			0.00	0	
OCT1E1On	18/10/2015	Spot Bond			100.00000	21.31483	100.00000	21.26320			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
OML01	On	27/10/2015	Spot Bond			100.00000	20.58587	100.00000	20.54031			500,000,000.00	5,000	103,1
OTCA05	On	30/04/2013	Spot Bond			100.00000	65.09714	100.00000	64.93943			0.00	0	
OTCA06	On	30/04/2014	Spot Bond			100.00000	32.02401	100.00000	31.94643			0.00	0	
OTCA07	On	30/04/2013	Spot Bond			100.00000	65.01018	100.00000	64.85269			0.00	0	
OTCA08	On	30/04/2014	Spot Bond			100.00000	31.78931	100.00000	31.71230			0.00	0	
OTCA10	On	30/04/2017	Spot Bond			100.00000	13.52541	100.00000	13.49265			0.00	0	
OTCA1U	On	31/10/2012	Spot Bond			100.00000	96.83587	100.00000	96.58565			0.00	0	
OTCA2U	On	31/07/2016	Spot Bond			100.00000	5.33539	100.00000	5.31193			0.00	0	
OTCB1U	On	31/10/2012	Spot Bond			100.00000	97.22593	100.00000	96.97470			0.00	0	
PBET01	On	13/09/2015	Spot Bond			100.00000	13.15764	100.00000	13.13268			0.00	0	
PCF03	On	06/04/2015	Spot Bond			100.00000	21.05346	100.00000	21.00245			0.00	0	
PCF03U	On	02/03/2016	Spot Bond			100.00000	6.03445	100.00000	6.01967			0.00	0	
PMM02	On	13/06/2013	Spot Bond			100.00000	57.68222	100.00000	57.50016			0.00	0	
PMM04	On	25/01/2013	Spot Bond			98.17000	77.65265	98.17000	77.49081			0.00	0	
PNP03	On	21/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	
PNP05	On	21/08/2013	Spot Bond			100.00000	53.27330	100.00000	53.15507			0.00	0	
PNP06	On	21/11/2012	Spot Bond			100.00000	92.05040	100.00000	91.82478			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
PR2A1F On 15/06/2014 Spot Bond			100.00000	27.59513	100.00000	27.52755			0.00	0
PR2A2B On 15/12/2012 Spot Bond			100.00000	88.92958	100.00000	88.72373			0.00	0
PR2A3B On 15/12/2012 Spot Bond			100.00000	85.87768	100.00000	85.67889			0.00	0
PR2A4D On 15/06/2013 Spot Bond			100.00000	57.32953	100.00000	57.18912			0.00	0
PR2A9D On 15/06/2013 Spot Bond			100.00000	57.48518	100.00000	57.34439			0.00	0
PR2A9E On 15/09/2013 Spot Bond			100.00000	57.68753	100.00000	57.54625			0.00	0
PR2B1B On 15/12/2012 Spot Bond			100.00000	85.92002	100.00000	85.72113			0.00	0
PR2B1F On 15/06/2014 Spot Bond			100.00000	27.73796	100.00000	27.67003			0.00	0
PR2B2B On 15/12/2012 Spot Bond			100.00000	89.12225	100.00000	88.91594			0.00	0
PR2B4D On 15/06/2013 Spot Bond			100.00000	57.74460	100.00000	57.60319			0.00	0
PR2B5E On 15/09/2013 Spot Bond			100.00000	58.00923	100.00000	57.86715			0.00	0
PR2C1B On 15/12/2012 Spot Bond			100.00000	85.99413	100.00000	85.79507			0.00	0
PR2C1F On 15/06/2014 Spot Bond			100.00000	28.05726	100.00000	27.98855			0.00	0
PR2C4D On 15/06/2013 Spot Bond			100.00000	58.21158	100.00000	58.06901			0.00	0
PR2D1B On 15/12/2012 Spot Bond			100.00000	86.18467	100.00000	85.98518			0.00	0
PR2D1F On 15/06/2014 Spot Bond			100.00000	28.41017	100.00000	28.34059			0.00	0
PR2D4D On 15/06/2013 Spot Bond			100.00000	58.62665	100.00000	58.48307			0.00	0
PRM1A4On 15/02/2014 Spot Bond			100.00000	42.48328	100.00000	42.38037			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
R009	On	15/09/2014	Spot Bond			13.50000	108.28403	13.50000	108.20746			0.00	0	
R009P	On	15/09/2014	Spot Bond			100.00000	20.89089	100.00000	20.84414			0.00	0	
R010P	On	21/12/2025	Spot Bond			100.00000	0.00225	100.00000	0.00225			0.00	0	
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	
R157	On	15/09/2015	Spot Bond			5.41000	122.57948	5.31000	122.86547		191,534,737,509,210.00	403,833,181	23,897,3	
R158	On	15/09/2015	Spot Bond			13.50000	108.28403	13.50000	108.20746			0.00	0	
R158P	On	15/09/2015	Spot Bond			100.00000	9.28484	100.00000	9.26406			0.00	0	
R159	On	15/09/2016	Spot Bond			13.50000	108.28403	13.50000	108.20746			0.00	0	
R159P	On	15/09/2016	Spot Bond			100.00000	4.12660	100.00000	4.11736			0.00	0	
R179	On	01/08/2013	Spot Bond			100.00000	58.33931	100.00000	58.21089			0.00	0	
R186	On	21/12/2026	Spot Bond			7.65000	127.58317	7.51500	128.91894		127,020,953,330,550.00	604,046,187	11,092,1	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00100	100.00000	0.00100			0.00	0	
R188P	On	21/12/2027	Spot Bond			100.00000	0.00044	100.00000	0.00044			0.00	0	
R189	On	31/03/2013	Spot Bond			212.58615	106.48902	212.56059	106.17542			0.00	0	1,226,5
R197	On	07/12/2023	Spot Bond			1.18000	279.19082	1.14000	280.14189		164,003,480,000.00	138,986,000	176,7	
R201	On	21/12/2014	Spot Bond			4.91000	110.54591	4.80500	110.75904		12,534,962,508,110.00	552,945,521	3,004,9	
R202	On	07/12/2033	Spot Bond			1.87000	207.06221	1.82000	208.66080		47,243,680,000.00	25,264,000	1,198,6	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
R2023	On	28/02/2023	Spot Bond			7.15500	105.15457	7.03500	106.03276			38,207,700,000,000.00	340,000,000	4,677,7
R203	On	15/09/2017	Spot Bond			5.89500	110.51381	5.77000	111.05785			27,553,651,975,890.00	674,071,582	6,706,7
R204	On	21/12/2018	Spot Bond			6.19500	111.58413	6.08000	112.18486			44,763,244,500,765.00	225,705,327	5,997,9
R2048	On	28/02/2048	Spot Bond			8.75000	100.95079	8.75000	100.92691			11,990,125,000,000.00	370,300,000	1,468,0
R205	On	31/03/2014	Spot Bond			100.00000	37.39548	100.00000	37.30489			0.00	0	
R206	On	15/01/2014	Spot Bond			5.06500	104.70590	4.96000	104.82191			5,835,636,908,535.00	152,149,439	1,793,0
R207	On	15/01/2020	Spot Bond			6.53500	105.78239	6.43000	106.38111			23,714,937,299,465.00	628,911,599	6,625,5
R208	On	31/03/2021	Spot Bond			6.71500	100.40593	6.59500	101.15852			75,981,971,819,955.00	315,260,137	10,296,8
R209	On	31/03/2036	Spot Bond			8.50000	77.44906	8.35500	78.64521			85,763,103,837,000.00	089,776,922	8,892,6
R210	On	31/03/2028	Spot Bond			1.53000	158.90896	1.53000	158.88573			9,915,012,000.00	6,480,400	44,0
R211	On	31/01/2017	Spot Bond			0.29000	123.05058	0.30000	122.98633			7,409,500,000.00	25,550,000	1,285,6
R212	On	31/01/2022	Spot Bond			1.12000	128.32727	1.12000	128.30999			143,563,840,000.00	128,182,000	1,290,8
R213	On	28/02/2031	Spot Bond			8.25000	89.03593	8.09500	90.35855			38,653,808,671,500.00	685,310,142	2,983,4
R214	On	28/02/2041	Spot Bond			6.50000	100.70931	6.50000	100.69152			21,043,029,904,000.00	237,389,216	5,010,7
R223C	On	15/03/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	
R224C	On	15/09/2013	Spot Bond			100.00000	47.00450	100.00000	46.89933			0.00	0	
R225C	On	15/03/2014	Spot Bond			100.00000	31.33634	100.00000	31.26622			0.00	0	
R226C	On	15/09/2014	Spot Bond			100.00000	20.89089	100.00000	20.84414			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
R227C	On	15/03/2015	Spot Bond			100.00000	13.92726	100.00000	13.89610			0.00	0
R228C	On	15/09/2015	Spot Bond			100.00000	9.28484	100.00000	9.26406			0.00	0
R229C	On	15/03/2016	Spot Bond			100.00000	6.18989	100.00000	6.17604			0.00	0
R230C	On	15/09/2016	Spot Bond			100.00000	4.12660	100.00000	4.11736			0.00	0
R322C	On	21/12/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0
R323C	On	21/06/2013	Spot Bond			100.00000	56.83645	100.00000	56.71066			0.00	0
R324C	On	21/12/2013	Spot Bond			100.00000	37.89097	100.00000	37.80711			0.00	0
R325C	On	21/06/2014	Spot Bond			100.00000	25.26064	100.00000	25.20474			0.00	0
R326C	On	21/12/2014	Spot Bond			100.00000	16.84043	100.00000	16.80316			0.00	0
R327C	On	21/06/2015	Spot Bond			100.00000	11.22695	100.00000	11.20211			0.00	0
R328C	On	21/12/2015	Spot Bond			100.00000	7.48464	100.00000	7.46807			0.00	0
R329C	On	21/06/2016	Spot Bond			100.00000	4.98976	100.00000	4.97871			0.00	0
R330C	On	21/12/2016	Spot Bond			100.00000	3.32650	100.00000	3.31914			0.00	0
R331C	On	21/06/2017	Spot Bond			100.00000	2.21767	100.00000	2.21276			0.00	0
R332C	On	21/12/2017	Spot Bond			100.00000	1.47845	100.00000	1.47517			0.00	0
R333C	On	21/06/2018	Spot Bond			100.00000	0.98563	100.00000	0.98345			0.00	0
R334C	On	21/12/2018	Spot Bond			100.00000	0.65709	100.00000	0.65563			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
R335C	On	21/06/2019	Spot Bond			100.00000	0.43806	100.00000	0.43709			0.00	0
R336C	On	21/12/2019	Spot Bond			100.00000	0.29204	100.00000	0.29139			0.00	0
R337C	On	21/06/2020	Spot Bond			100.00000	0.19469	100.00000	0.19426			0.00	0
R338C	On	21/12/2020	Spot Bond			100.00000	0.12980	100.00000	0.12951			0.00	0
R339C	On	21/06/2021	Spot Bond			100.00000	0.08653	100.00000	0.08634			0.00	0
R340C	On	21/12/2021	Spot Bond			100.00000	0.05769	100.00000	0.05756			0.00	0
R341C	On	21/06/2022	Spot Bond			100.00000	0.03846	100.00000	0.03837			0.00	0
R342C	On	21/12/2022	Spot Bond			100.00000	0.02564	100.00000	0.02558			0.00	0
R343C	On	21/06/2023	Spot Bond			100.00000	0.01709	100.00000	0.01705			0.00	0
R344C	On	21/12/2023	Spot Bond			100.00000	0.01139	100.00000	0.01137			0.00	0
R345C	On	21/06/2024	Spot Bond			100.00000	0.00760	100.00000	0.00758			0.00	0
R346C	On	21/12/2024	Spot Bond			100.00000	0.00506	100.00000	0.00505			0.00	0
R347C	On	21/06/2025	Spot Bond			100.00000	0.00338	100.00000	0.00337			0.00	0
R348C	On	21/12/2025	Spot Bond			100.00000	0.00225	100.00000	0.00225			0.00	0
R349C	On	21/06/2026	Spot Bond			100.00000	0.00150	100.00000	0.00150			0.00	0
R350C	On	21/12/2026	Spot Bond			100.00000	0.00100	100.00000	0.00100			0.00	0
R351C	On	21/06/2027	Spot Bond			100.00000	0.00067	100.00000	0.00067			0.00	0
R352C	On	21/12/2027	Spot Bond			100.00000	0.00044	100.00000	0.00044			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
RCSB01	On	16/03/2014		Spot Bond	100.00000	41.76026	100.00000	41.65798			0.00	0	
RCSB02	On	15/07/2013		Spot Bond	100.00000	65.93333	100.00000	67.64739			0.00	0	
RCSB03	On	15/07/2016		Spot Bond	100.00000	13.10523	100.00000	15.35873		600,000,000,000.00	6,000,000	3,0	
RCSB04	On	25/05/2015		Spot Bond	100.00000	19.59958	100.00000	19.53839			0.00	0	
RCSB2U	On	24/07/2017		Spot Bond	100.00000	2.44558	100.00000	2.43483			0.00	0	
RCSC08	On	08/03/2013		Spot Bond	100.00000	87.26020	100.00000	87.05488			0.00	0	1,0
RCSC09	On	06/06/2013		Spot Bond	100.00000	59.09185	100.00000	58.90533			0.00	0	
RCSC10	On	06/06/2013		Spot Bond	100.00000	59.09185	100.00000	58.90533			0.00	0	
RCSC11	On	06/09/2013		Spot Bond	100.00000	51.71420	100.00000	51.48429			0.00	0	
RDFB01	On	30/03/2015		Spot Bond	100.00000	19.48942	100.00000	19.44168			0.00	0	
RDFC04	On	06/09/2013		Spot Bond	100.00000	71.58860	100.00000	71.49751			0.00	0	
RDFC05	On	06/12/2012		Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	
RES05	On	17/10/2012		Spot Bond	100.00000	99.69676	100.00000	99.42947			0.00	0	
RES06	On	18/10/2014		Spot Bond	100.00000	24.01751	100.00000	23.95933			0.00	0	
RES07	On	14/02/2013		Spot Bond	5.87500	103.75408	5.87500	103.73772			0.00	0	
RES11	On	14/11/2012		Spot Bond	100.00000	93.67314	100.00000	93.43955			0.00	0	
RES12	On	20/08/2015		Spot Bond	100.00000	18.44409	100.00000	18.36298			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
RES13	On	09/01/2013	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0
RES14	On	04/10/2013	Spot Bond			100.00000	36.99026	100.00000	36.71262			0.00	0
RESB01	On	03/06/2014	Spot Bond			100.00000	28.60957	100.00000	28.53950			0.00	0
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0
RP001	On	28/02/2013	Spot Bond			100.00000	89.72271	100.00000	89.50703			0.00	0
RP002	On	28/02/2013	Spot Bond			100.00000	89.86524	100.00000	89.64921			0.00	0
RP004	On	25/11/2014	Spot Bond			100.00000	25.00033	100.00000	24.93977			0.00	0
RP005	On	31/03/2017	Spot Bond			100.00000	12.75740	100.00000	12.73214			0.00	0
RP006	On	30/04/2019	Spot Bond			100.00000	13.70796	100.00000	13.67475			0.00	0
RP007	On	30/04/2016	Spot Bond			100.00000	15.72689	100.00000	15.68879			0.00	0
RP008	On	30/04/2016	Spot Bond			100.00000	15.72689	100.00000	15.68879			0.00	0
RP009	On	16/07/2013	Spot Bond			100.00000	67.46714	100.00000	67.17045			0.00	0
RP010	On	23/08/2013	Spot Bond			100.00000	59.94318	100.00000	59.67958			0.00	0
RP011	On	12/09/2013	Spot Bond			100.00000	54.96017	100.00000	54.71582			0.00	0
RP012	On	10/10/2013	Spot Bond			100.00000	35.35534	100.00000	49.99995			0.00	0
RP013	On	27/09/2016	Spot Bond			100.00000	4.13453	100.00000	4.11615			0.00	0
RP014	On	27/09/2019	Spot Bond			100.00000	0.36298	100.00000	0.36136			0.00	0
RPG01	On	28/02/2014	Spot Bond			100.00000	41.91095	100.00000	41.80831			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
RPG01U	On	25/02/2014			100.00000	36.68624	100.00000	36.61360			0.00	0	
RPG02	On	25/11/2014			100.00000	22.82239	100.00000	22.76710			0.00	0	
RPI01	On	22/07/2016			5.25000	101.13295	5.25000	101.11871			0.00	0	
RPP01U	On	31/08/2018			100.00000	0.65113	100.00000	0.64954			0.00	0	
RPP03U	On	10/10/2012			100.00000	80.00000	100.00000	99.72678			0.00	0	
RPP04U	On	07/10/2016			100.00000	3.54413	100.00000	3.53555			0.00	0	
RPP05U	On	21/01/2013			100.00000	97.87234	100.00000	97.66454			0.00	0	
RW21	On	21/04/2021			100.00000	14.68409	100.00000	14.65160			100,000,000.00	1,000	6,0
SA061U	On	14/12/2012			100.00000	84.88372	100.00000	84.68677			0.00	0	
SBC2	On	28/04/2016			100.00000	8.54992	100.00000	8.53370			0.00	0	
SBK10	On	19/11/2012			100.00000	91.41898	100.00000	91.19381			0.00	0	
SBK12	On	24/11/2016			100.00000	17.84898	100.00000	17.80969			0.00	0	29,7
SBK13	On	24/11/2016			100.00000	10.49355	100.00000	10.46813			0.00	0	
SBK14	On	01/12/2017			8.00000	110.32562	8.00000	110.30198			0.00	0	15,0
SBK15	On	23/01/2022			100.00000	8.59847	100.00000	8.57764			0.00	0	
SBK16	On	15/03/2023			100.00000	7.63911	100.00000	7.62040			0.00	0	
SBK17	On	31/07/2024			100.00000	7.89002	100.00000	7.86512			0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
SBK7	On	24/05/2015	Spot Bond			100.00000	23.85844	100.00000	23.80591			200,000,000.00	2,000	15,9
SBK8	On	10/04/2013	Spot Bond			100.00000	69.46344	100.00000	73.33733			0.00	0	2,7
SBK9	On	10/04/2018	Spot Bond			100.00000	9.45899	100.00000	13.62876			100,000,000.00	1,000	7,4
SBK11	On	09/04/2014	Spot Bond			5.75000	120.70133	5.75000	120.66994			0.00	0	
SBN18	On	14/09/2013	Spot Bond			100.00000	48.92954	100.00000	48.82005			0.00	0	
SBN20	On	31/03/2013	Spot Bond			100.00000	68.99316	100.00000	68.86492			0.00	0	
SBN27	On	15/09/2015	Spot Bond			100.00000	22.30901	100.00000	22.25908			0.00	0	
SBN29	On	15/09/2015	Spot Bond			100.00000	22.30901	100.00000	22.25908			0.00	0	
SBN31	On	15/09/2015	Spot Bond			100.00000	22.30901	100.00000	22.25908			0.00	0	
SBN32	On	19/03/2013	Spot Bond			100.00000	70.92471	100.00000	70.78987			0.00	0	
SBN33	On	15/09/2017	Spot Bond			100.00000	10.40795	100.00000	10.38466			0.00	0	
SBN34	On	15/09/2015	Spot Bond			100.00000	22.30901	100.00000	22.25908			0.00	0	
SBN35	On	15/09/2015	Spot Bond			100.00000	22.30901	100.00000	22.25908			0.00	0	
SBN36	On	31/03/2013	Spot Bond			100.00000	70.09427	100.00000	69.96399			0.00	0	
SBN42	On	31/03/2013	Spot Bond			100.00000	70.09427	100.00000	69.96399			0.00	0	
SBN45	On	15/09/2017	Spot Bond			100.00000	8.26501	100.00000	8.24477			0.00	0	
SBN49	On	02/06/2014	Spot Bond			100.00000	29.15692	100.00000	29.08550			0.00	0	
SBN50	On	23/09/2014	Spot Bond			100.00000	28.68220	100.00000	28.61195			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
SBN51	On	03/10/2016	Spot Bond			100.00000	10.32537	100.00000	10.30035			0.00	0	
SBN52	On	03/07/2013	Spot Bond			100.00000	55.83661	100.00000	55.70134			0.00	0	
SBR003	On	05/11/2013	Spot Bond			100.00000	43.09233	100.00000	42.98794			0.00	0	
SBS13	On	22/09/2017	Spot Bond			100.00000	10.91102	100.00000	10.88661			0.00	0	3,0
SBS14	On	07/02/2014	Spot Bond			100.00000	43.08010	100.00000	42.97574			0.00	0	
SBS15	On	26/04/2016	Spot Bond			100.00000	11.56836	100.00000	11.54033			0.00	0	
SBS16	On	22/09/2018	Spot Bond			100.00000	7.44808	100.00000	7.42984			0.00	0	
SBS17	On	23/06/2018	Spot Bond			100.00000	0.98127	100.00000	0.97910			0.00	0	
SBS18	On	23/06/2018	Spot Bond			100.00000	7.68895	100.00000	7.67011			0.00	0	
SBS19	On	23/06/2021	Spot Bond			100.00000	13.03820	100.00000	13.00934			0.00	0	
SBS20	On	15/05/2026	Spot Bond			10.05000	104.02237	10.05000	103.99465			0.00	0	
SBS21	On	15/05/2026	Spot Bond			100.00000	7.50680	100.00000	7.48336			0.00	0	
SBS22	On	23/05/2015	Spot Bond			100.00000	20.98568	100.00000	20.93484			0.00	0	
SBS23	On	23/05/2017	Spot Bond			100.00000	8.19250	100.00000	8.16692			0.00	0	
SBS24	On	23/05/2019	Spot Bond			100.00000	7.87614	100.00000	7.85706			0.00	0	
SBS25	On	24/05/2019	Spot Bond			8.00000	105.15501	8.00000	105.13997			56,000,000.00	7,000	3,5
SBS3	On	25/05/2026	Spot Bond			100.00000	11.11576	100.00000	11.09130			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
SBS4	On	16/11/2021	Spot Bond			100.00000	11.94695	100.00000	11.92066			200,000,000.00	2,000	1,5
SBS7	On	26/03/2013	Spot Bond			100.00000	72.38423	100.00000	72.24843			0.00	0	
SBS9	On	07/07/2016	Spot Bond			100.00000	18.34046	100.00000	18.30009			300,000,000.00	3,000	4,2
SBSI10	On	03/07/2013	Spot Bond			100.00000	67.86082	100.00000	67.70439			0.00	0	
SBSI11	On	07/12/2023	Spot Bond			100.00000	7.26621	100.00000	7.25013			0.00	0	
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.88913	100.00000	5.87616			0.00	0	
SCM107	On	15/09/2017	Spot Bond			100.00000	11.22847	100.00000	11.20097			0.00	0	
SCM220	On	20/01/2013	Spot Bond			100.00000	86.59566	100.00000	86.41064			0.00	0	
SCM221	On	17/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	
SHF01	On	15/12/2016	Spot Bond			100.00000	2.39416	100.00000	2.38830			0.00	0	
SHI02	On	01/10/2021	Spot Bond			100.00000	0.06015	100.00000	0.06000			0.00	0	
SHPCBLO	On	03/04/2017	Spot Bond			6.50000	100.08248	6.50000	100.07069			0.00	0	
SHS01	On	15/12/2016	Spot Bond			100.00000	10.05885	100.00000	10.03421			0.00	0	
SHS02	On	29/06/2013	Spot Bond			100.00000	56.01146	100.00000	55.87429			0.00	0	
SHS03	On	29/06/2015	Spot Bond			100.00000	15.68486	100.00000	15.64645			0.00	0	
SHS04	On	29/06/2017	Spot Bond			100.00000	9.48464	100.00000	9.46142			0.00	0	
SHS05	On	29/06/2017	Spot Bond			8.75000	100.18083	8.75000	100.16510			17,500,000.00	2,000	7
SLI1	On	15/08/2013	Spot Bond			100.00000	56.27786	100.00000	56.15398			70,000,000,000.00	700,000	3

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
SLI2	On	15/08/2016	Spot Bond			100.00000	14.89488	100.00000	14.86210			0.00	0	8,2
SMF1	On	27/06/2013	Spot Bond			100.00000	62.63389	100.00000	62.49527			0.00	0	
SNT01	On	15/09/2017	Spot Bond			100.00000	10.40795	100.00000	10.38466			550,000,000,000.00	5,500,000	18,7
SPDA1	On	21/08/2014	Spot Bond			100.00000	29.27388	100.00000	29.20297			0.00	0	
SPDA2	On	21/08/2016	Spot Bond			100.00000	11.02474	100.00000	10.99803			0.00	0	
SPDA3	On	21/08/2015	Spot Bond			100.00000	16.22461	100.00000	16.18531			0.00	0	
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.88710	100.00000	8.86557			0.00	0	
SSA01	On	28/06/2016	Spot Bond			100.00000	16.56536	100.00000	16.52870			0.00	0	
SSA02	On	20/04/2015	Spot Bond			100.00000	15.94267	100.00000	17.71001			0.00	0	
SSN001	On	01/03/2017	Spot Bond			100.00000	10.08749	100.00000	10.06279			0.00	0	
SSN002	On	26/03/2017	Spot Bond			100.00000	9.63941	100.00000	9.61580			0.00	0	
SSN003	On	25/04/2017	Spot Bond			100.00000	9.51122	100.00000	9.48153			0.00	0	
SSN004	On	31/03/2021	Spot Bond			100.00000	6.99884	100.00000	6.98327			0.00	0	
SSN005	On	31/03/2021	Spot Bond			6.75000	100.18254	6.75000	100.16428			0.00	0	
SSN006	On	21/12/2014	Spot Bond			100.00000	24.92070	100.00000	24.88155			0.00	0	
SSN007	On	15/01/2020	Spot Bond			7.25000	101.69791	7.25000	101.67823			0.00	0	
SSN008	On	18/06/2017	Spot Bond			100.00000	10.17297	100.00000	10.14086			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
SSN009 On	15/09/2017	Spot Bond			8.75000	98.59099	8.75000	98.56767			0.00	0
SSN010 On	15/09/2015	Spot Bond			13.50000	100.90629	13.50000	100.86987			0.00	0
SSN011 On	31/01/2025	Spot Bond			100.00000	2.60199	100.00000	2.59161			0.00	0
SYN860 On	25/11/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0
SYN861 On	22/11/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0
SYN867 On	19/01/2013	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0
SYN869 On	19/01/2013	Spot Bond			100.00000	78.32618	100.00000	78.15846			0.00	0
SYN870 On	20/01/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0
SYN872 On	13/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0
SYN873 On	14/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0
SYN874 On	16/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0
SYN875 On	16/02/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0
SYN876 On	20/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0
SYN878 On	21/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0
SYN880 On	23/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0
SYN881 On	23/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0
SYN882 On	27/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0
SYN887 On	17/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
SYN911 On	19/07/2013	Spot Bond			100.00000	53.44448	100.00000	53.32587			0.00	0
SYN913 On	19/07/2013	Spot Bond			100.00000	53.44448	100.00000	53.32587			0.00	0
SYN923 On	21/08/2013	Spot Bond			100.00000	49.66628	100.00000	49.55606			0.00	0
SYN924 On	22/08/2013	Spot Bond			100.00000	49.55606	100.00000	49.44608			0.00	0
SYN925 On	23/08/2013	Spot Bond			100.00000	49.44608	100.00000	49.33635			0.00	0
SYN928 On	19/07/2013	Spot Bond			100.00000	53.44448	100.00000	53.32587			0.00	0
SYN929 On	19/07/2013	Spot Bond			100.00000	53.44448	100.00000	53.32587			0.00	0
SYN931 On	16/10/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828		6,200,000,000,000.00	62,000,000	31,0
SYN933 On	19/10/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0
SYN935 On	05/11/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0
SYN936 On	13/11/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0
SYN937 On	14/11/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0
SYN938 On	16/11/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0
SYN939 On	16/11/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0
SYN941 On	20/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0
SYN942 On	20/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0
SYN943 On	16/11/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
SYN944	On	22/11/2012			100.00000	89.46078	100.00000	89.24205			0.00	0
SYN945	On	23/11/2012			100.00000	89.24205	100.00000	89.02439			0.00	0
SYN946	On	27/11/2012			100.00000	88.37772	100.00000	88.16425			0.00	0
SYN947	On	18/12/2012			100.00000	84.10138	100.00000	83.90805			0.00	0
SYN948	On	19/10/2012			100.00000	97.59358	100.00000	97.33333			0.00	0
SYN949	On	29/11/2012			100.00000	87.95181	100.00000	87.74038			0.00	0
SZ18	On	30/09/2015			100.00000	20.63642	100.00000	20.59049			0.00	0
SZ25	On	30/09/2025			100.00000	9.20522	100.00000	9.18473			0.00	0
T018	On	15/07/2014			100.00000	34.37695	100.00000	34.30128			0.00	0
TFS06	On	20/03/2014			100.00000	36.91170	100.00000	36.82910			0.00	0
TFS100	On	22/01/2013			100.00000	77.82516	100.00000	77.65957			0.00	0
TFS101	On	06/02/2013			100.00000	75.41322	100.00000	75.25773			0.00	0
TFS102	On	14/12/2012			100.00000	84.88372	100.00000	84.68677			0.00	0
TFS103	On	14/03/2013			100.00000	70.19231	100.00000	70.05758			0.00	0
TFS73	On	11/02/2013			6.27500	100.89471	6.27500	100.87760			0.00	0
TFS77	On	12/04/2013			100.00000	65.95627	100.00000	65.79649			0.00	0
TFS78	On	18/04/2013			100.00000	65.00337	100.00000	64.84590			0.00	0
TFS83	On	28/07/2015			100.00000	16.75957	100.00000	16.71897			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
TFS84	On	28/07/2016	Spot Bond			8.00000	103.98379	8.00000	103.96162			3,520,000,000.00	440,000	4
TFS88	On	08/02/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	
TFS90	On	05/03/2013	Spot Bond			6.27000	100.47208	6.27000	100.45494			0.00	0	
TFS93	On	17/02/2014	Spot Bond			100.00000	41.54730	100.00000	41.46504			0.00	0	
TFS97	On	14/11/2013	Spot Bond			100.00000	42.50750	100.00000	42.37478			0.00	0	
TFS99	On	23/10/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	
TH10A1	On	18/10/2038	Spot Bond			100.00000	9.00522	100.00000	8.97711			0.00	0	
TH10A2	On	18/10/2038	Spot Bond			100.00000	9.26530	100.00000	9.23637			0.00	0	
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.42217	100.00000	9.40144			0.00	0	
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.82446	100.00000	9.79380			0.00	0	
TH10C1	On	18/10/2038	Spot Bond			100.00000	11.02083	100.00000	10.98642			0.00	0	
TH10D1	On	18/10/2038	Spot Bond			100.00000	15.96232	100.00000	15.91248			0.00	0	
TH7A2A	On	18/10/2012	Spot Bond			100.00000	99.35364	100.00000	99.08799			0.00	0	
TH9A10	On	18/07/2016	Spot Bond			100.00000	12.68215	100.00000	12.65143			0.00	0	
THE7A1	On	18/10/2012	Spot Bond			100.00000	99.28147	100.00000	99.01601			0.00	0	
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.26736	100.00000	99.99927			0.00	0	
THE7B	On	18/10/2012	Spot Bond			100.00000	99.48818	100.00000	99.22218			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
THE7C On 18/10/2012 Spot Bond			100.00000	99.75729	100.00000	99.49055			0.00	0
THE8A1 On 18/04/2036 Spot Bond			100.00000	7.75432	100.00000	7.73553			0.00	0
THE8A2 On 18/04/2036 Spot Bond			100.00000	8.30601	100.00000	8.28589			0.00	0
THE8A3 On 18/04/2036 Spot Bond			100.00000	8.67380	100.00000	8.65279			0.00	0
THE8B1 On 18/04/2036 Spot Bond			100.00000	9.40939	100.00000	9.38659			0.00	0
THE8C1 On 18/04/2036 Spot Bond			100.00000	9.89978	100.00000	9.87580			0.00	0
THE8D1 On 18/04/2036 Spot Bond			100.00000	15.09794	100.00000	15.06136			0.00	0
THE9A1 On 18/07/2016 Spot Bond			100.00000	12.33913	100.00000	12.30923			0.00	0
THE9A2 On 18/01/2016 Spot Bond			100.00000	14.76306	100.00000	14.72730			0.00	0
THE9A3 On 18/07/2016 Spot Bond			100.00000	12.62301	100.00000	12.59243			0.00	0
THE9A5 On 18/07/2039 Spot Bond			100.00000	8.48991	100.00000	8.46934			0.00	0
THE9A6 On 18/07/2039 Spot Bond			100.00000	8.61250	100.00000	8.59164			0.00	0
THE9A7 On 18/07/2039 Spot Bond			100.00000	8.67380	100.00000	8.65279			0.00	0
THE9A8 On 18/07/2016 Spot Bond			100.00000	12.43375	100.00000	12.40363			0.00	0
THE9A9 On 18/07/2016 Spot Bond			100.00000	12.62301	100.00000	12.59243			0.00	0
THE9B1 On 18/07/2016 Spot Bond			100.00000	13.27357	100.00000	13.24141			0.00	0
THE9B2 On 18/07/2039 Spot Bond			100.00000	9.28679	100.00000	9.26429			0.00	0
THE9B3 On 18/07/2016 Spot Bond			100.00000	13.27357	100.00000	13.24141			0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
THE9C1	On	18/07/2016			100.00000	14.21985	100.00000	14.18540			0.00	0
THE9C2	On	18/07/2039			100.00000	10.51277	100.00000	10.48730			0.00	0
THE9C3	On	18/07/2016			100.00000	14.16070	100.00000	14.12640			0.00	0
THE9D1	On	18/07/2016			100.00000	18.89208	100.00000	18.84631			0.00	0
THE9D2	On	18/07/2039			100.00000	15.41668	100.00000	15.37934			0.00	0
THE9D3	On	18/07/2016			100.00000	19.06951	100.00000	19.02331			0.00	0
TL13	On	31/12/2013			100.00000	37.89488	100.00000	37.80308			0.00	0
TL15	On	29/04/2015			100.00000	28.23754	100.00000	28.17505			200,000,000.00	2,000 3,9
TL20	On	22/02/2020			6.00000	103.74609	6.00000	103.72957			0.00	0
TN17	On	14/11/2017			100.00000	14.30203	100.00000	14.27054			500,000,000.00	5,000 1,001,5
TN20	On	17/09/2020			100.00000	11.19863	100.00000	11.17358			758,700,000.00	7,587 294,0
TN23	On	06/11/2023			100.00000	15.27549	100.00000	15.24186			0.00	0 103,0
TN25	On	19/08/2025			100.00000	10.65608	100.00000	10.63263			0.00	0 135,7
TN27	On	14/11/2027			100.00000	12.35950	100.00000	12.33230			600,000,000.00	6,000 11,8
TORQ1	On	15/04/2022			100.00000	8.05993	100.00000	8.02201			0.00	0
TORQ2	On	15/04/2022			100.00000	8.24972	100.00000	8.21091			0.00	0 50,0
TORQ3	On	15/04/2022			100.00000	8.49011	100.00000	8.45018			0.00	0 20,0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
TORQ4	On	15/04/2022	Spot Bond			100.00000	8.51542	100.00000	8.47537			0.00	0
TORQ5	On	15/04/2022	Spot Bond			100.00000	9.70477	100.00000	9.65913			0.00	0
TORQ6	On	15/04/2022	Spot Bond			100.00000	16.50559	100.00000	16.42796			0.00	0
TR30	On	31/12/2099	Spot Bond			10.00000	100.26806	10.00000	100.24123			0.00	0
TR31	On	31/12/2099	Spot Bond			9.75000	100.26138	9.75000	100.23521			0.00	0
TR32	On	31/12/2099	Spot Bond			100.00000	10.26156	100.00000	10.23511			0.00	0
TSP116	On	09/02/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0
TSP117	On	23/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0
TSP125	On	23/08/2013	Spot Bond			100.00000	54.77186	100.00000	54.66795			0.00	0
TSP128	On	07/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0
TSP129	On	07/03/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0
TSP130	On	18/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0
TSP131	On	03/05/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0
TSP132	On	29/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0
TSP133	On	03/01/2013	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0
TSP134	On	27/06/2013	Spot Bond			100.00000	61.03342	100.00000	60.91762			0.00	0
TSP135	On	07/02/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0
UG21	On	02/03/2021	Spot Bond			100.00000	11.74942	100.00000	11.72313			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
UTR02	On	21/11/2012	Spot Bond			100.00000	94.38434	100.00000	94.15300			0.00	0
UTR041	On	19/04/2014	Spot Bond			100.00000	30.93645	100.00000	30.86151			0.00	0
UTR042	On	19/04/2016	Spot Bond			100.00000	11.62240	100.00000	11.59425			0.00	0
UTR043	On	06/04/2015	Spot Bond			100.00000	21.06657	100.00000	21.01553			0.00	0
UTR40	On	10/09/2017	Spot Bond			100.00000	12.53252	100.00000	12.50448			0.00	0
VIP1A2	On	07/11/2012	Spot Bond			100.00000	94.28006	100.00000	94.04077			0.00	0
VIP1A5	On	07/11/2013	Spot Bond			100.00000	43.78680	100.00000	43.68072			0.00	0
VIP1B2	On	07/11/2012	Spot Bond			100.00000	94.30908	100.00000	94.06972			0.00	0
VIP1B3	On	07/11/2013	Spot Bond			100.00000	44.00411	100.00000	43.89267			0.00	0
VIP1C2	On	07/11/2012	Spot Bond			100.00000	94.41356	100.00000	94.17393			0.00	0
VIP1C3	On	07/11/2013	Spot Bond			100.00000	44.25794	100.00000	44.15072			0.00	0
VKE01	On	08/05/2015	Spot Bond			100.00000	16.60787	100.00000	16.55602			0.00	0
VKE02	On	08/05/2016	Spot Bond			100.00000	11.13563	100.00000	11.10085			0.00	0
VKE03	On	08/05/2017	Spot Bond			100.00000	8.74129	100.00000	8.71400			0.00	0
VOD002	On	28/02/2013	Spot Bond			100.00000	76.22802	100.00000	76.07766			0.00	0
VOD005	On	28/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0
VOYT01	On	09/09/2015	Spot Bond			100.00000	13.25797	100.00000	13.23281			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	
WS04	On	30/05/2016	Spot Bond			100.00000	21.33368	100.00000	21.28672			6,450,500,000.00	64,505	66,6
WS05	On	01/08/2018	Spot Bond			100.00000	12.48275	100.00000	12.45400			0.00	0	40,0
WSP1	On	28/05/2015	Spot Bond			100.00000	22.87525	100.00000	22.82490			0.00	0	14,2
WSP2	On	28/05/2017	Spot Bond			100.00000	14.24309	100.00000	14.21174			0.00	0	50,0
WSP3	On	28/05/2019	Spot Bond			100.00000	12.53797	100.00000	12.51037			0.00	0	
WSP4	On	28/05/2020	Spot Bond			100.00000	12.30480	100.00000	12.27771			0.00	0	
WSP5	On	28/05/2021	Spot Bond			100.00000	12.20116	100.00000	12.17430			0.00	0	27,0
Z006	On	31/08/2013	Spot Bond			100.00000	48.61079	100.00000	48.50202			0.00	0	
Z009	On	30/11/2013	Spot Bond			100.00000	39.69565	100.00000	39.60779			0.00	0	
Z014	On	30/06/2015	Spot Bond			100.00000	10.99179	100.00000	10.96759			0.00	0	
Z018	On	31/03/2014	Spot Bond			100.00000	30.29714	100.00000	30.22971			0.00	0	
Z019	On	30/06/2014	Spot Bond			100.00000	24.73152	100.00000	24.67708			0.00	0	
Z020	On	19/10/2015	Spot Bond			100.00000	8.60582	100.00000	8.58677			0.00	0	
Z025	On	30/11/2014	Spot Bond			100.00000	17.65335	100.00000	17.61449			0.00	0	
Z071	On	01/07/2015	Spot Bond			100.00000	10.96759	100.00000	10.94345			0.00	0	75,0
Z083	On	30/09/2019	Spot Bond			100.00000	0.35031	100.00000	0.34953			0.00	0	
ZA001	On	01/09/2016	Spot Bond			100.00000	6.73046	100.00000	6.71769			0.00	0	
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02710	100.00000	0.02705			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
ZA003	On	01/09/2016	Spot Bond			100.00000	6.73046	100.00000	6.71769			0.00	0
ZA004	On	12/10/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0
ZA005	On	12/10/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0
ZA007	On	31/03/2015	Spot Bond			100.00000	18.03370	100.00000	17.99948			0.00	0
ZA008	On	19/03/2015	Spot Bond			100.00000	18.44937	100.00000	18.41437			0.00	0
ZA009	On	22/04/2015	Spot Bond			100.00000	17.29579	100.00000	17.26298			0.00	0
ZA010	On	22/04/2015	Spot Bond			100.00000	17.29579	100.00000	17.26298			0.00	0
ZA011	On	20/05/2015	Spot Bond			100.00000	16.40015	100.00000	16.36903			0.00	0
ZA012	On	20/05/2015	Spot Bond			100.00000	16.40015	100.00000	16.36903			0.00	0
ZA013	On	18/06/2015	Spot Bond			100.00000	15.52138	100.00000	15.49193			0.00	0
ZA014	On	18/06/2015	Spot Bond			100.00000	15.52138	100.00000	15.49193			0.00	0
ZA015	On	20/07/2015	Spot Bond			100.00000	14.60625	100.00000	14.57854			0.00	0
ZA016	On	20/07/2015	Spot Bond			100.00000	14.60625	100.00000	14.57854			0.00	0
ZA017	On	20/08/2015	Spot Bond			100.00000	13.77120	100.00000	13.74507			0.00	0
ZA018	On	20/08/2015	Spot Bond			100.00000	13.77120	100.00000	13.74507			0.00	0
ZA019	On	21/09/2015	Spot Bond			100.00000	12.95926	100.00000	12.93467			0.00	0
ZA020	On	21/09/2015	Spot Bond			100.00000	12.95926	100.00000	12.93467			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded
ZA021	On	20/10/2015	Spot Bond			100.00000	12.26550	100.00000	12.24229			0.00	0
ZA022	On	18/11/2015	Spot Bond			100.00000	11.61002	100.00000	11.58806			0.00	0
ZA023	On	20/04/2016	Spot Bond			100.00000	8.68080	100.00000	8.66434			0.00	0
ZA024	On	20/05/2016	Spot Bond			100.00000	8.20007	100.00000	8.18452			0.00	0
ZA025	On	21/06/2016	Spot Bond			100.00000	7.71660	100.00000	7.70196			0.00	0
ZA026	On	21/06/2016	Spot Bond			100.00000	7.71660	100.00000	7.70196			0.00	0
ZA027	On	20/07/2016	Spot Bond			100.00000	7.30312	100.00000	7.28927			0.00	0
ZA028	On	19/08/2016	Spot Bond			100.00000	6.89869	100.00000	6.88560			0.00	0
ZA029	On	20/09/2016	Spot Bond			100.00000	6.49194	100.00000	6.47963			0.00	0
<b>Total for j-Bonds :</b>											<b>746,817,078,602,940.00</b>	<b>,095,651,012</b>	<b>104 470</b>
<b>Grand Total:</b>											<b>16,817,644,234,232.00</b>	<b>195,851,567</b>	<b>04 471 4</b>