



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 15/08/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.25540	8.25540	8.19380	8.19380		15.27	25,789,869.60	3,124	247,917.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,045.05220	1.04505	1,106.269	19.08	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			1.25220	0.00125	0.869	19.08	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			896.32040	0.89632	957.111	18.06	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			2.52040	0.00252	1.711	18.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			797.80770	0.79781	858.093	17.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			4.00770	0.00401	2.693	17.38	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			8.45930	0.00846	9.825	22.72	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,114.65930	1.11466	1,054.425	22.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			16.38110	0.01638	19.326	20.47	48,314.75	2,500	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			822.58110	0.82258	763.926	20.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			12.99270	0.01299	15.340	21.25	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			919.19270	0.91919	859.940	21.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			10.42380	0.01042	12.209	21.99	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			1,016.62380	1.01662	956.809	21.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			45.59990	0.04560	55.012	17.44	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			451.79990	0.45180	399.612	17.44	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			30.45340	0.03045	36.210	18.53	0.00	0	25,100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			586.65340	0.58665	530.810	18.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			26.75210	0.02675	31.762	18.92	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			632.95210	0.63295	576.362	18.92	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			83.11050	0.08311	99.680	16.20	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			289.31050	0.28931	244.280	16.20	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			61.57930	0.06158	74.113	16.82	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			367.77930	0.36778	318.713	16.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			52.98540	0.05299	63.853	17.13	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			409.18540	0.40919	358.453	17.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			149.25940	0.14926	179.704	15.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			155.45940	0.15546	124.304	15.24	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			129.30430	0.12930	153.859	15.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			185.50430	0.18550	148.459	15.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			125.61050	0.12561	149.561	15.33	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			191.81050	0.19181	154.161	15.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			339.20980	0.33921	387.504	15.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			45.40980	0.04541	32.104	15.05	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			266.05340	0.26605	308.938	15.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			72.25340	0.07225	53.538	15.12	133,845.00	2,500	11,025.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			202.48630	0.20249	239.291	15.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			108.68630	0.10869	83.891	15.18	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			700.37780	0.70038	759.779	16.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			6.57780	0.00658	4.379	16.79	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			510.84670	0.51085	567.323	15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			17.04670	0.01705	11.923	15.78	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			465.22710	0.46523	520.569	15.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			21.42710	0.02143	15.169	15.53	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.35070	8.35070	8.28790	8.28790		16.30	12,359,036.00	1,480	72,953.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			18.61600	0.01862	21.454	27.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,830.71600	2.83072	2,770.754	27.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			116.56940	0.11657	128.983	19.77	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			928.66940	0.92867	878.283	19.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			78.00480	0.07800	86.342	21.64	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,290.10480	1.29010	1,235.642	21.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			37.13490	0.03713	41.069	25.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,149.23490	2.14923	2,090.369	25.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			207.52810	0.20753	229.023	17.43	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			519.62810	0.51963	478.323	17.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			163.02240	0.16302	180.136	18.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			675.12240	0.67512	629.436	18.35	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			129.91590	0.12992	143.702	19.30	359,254.50	2,500	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			842.01590	0.84202	793.002	19.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			423.95560	0.42396	462.634	15.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			186.05560	0.18606	161.934	15.28	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			397.02020	0.39702	434.049	15.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			209.12020	0.20912	183.349	15.45	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			303.54500	0.30355	334.298	16.13	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			315.64500	0.31564	283.598	16.13	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			482.32360	0.48232	524.346	14.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			144.42360	0.14442	123.646	14.94	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			452.38480	0.45238	492.730	15.11	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			164.48480	0.16448	142.030	15.11	355,074.75	2,500	8,540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.45090	8.45090	8.38760	8.38760		16.70	0.00	0	21,206.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			112.46660	0.11247	121.181	23.07	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,924.86660	1.92487	1,870.281	23.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			92.51350	0.09251	99.543	24.22	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,254.91350	2.25491	2,198.643	24.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			79.65160	0.07965	85.579	25.21	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,542.05160	2.54205	2,484.679	25.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			554.51410	0.55451	590.657	15.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			266.91410	0.26691	239.757	15.42	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			235.64720	0.23565	252.949	19.14	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			948.04720	0.94805	902.049	19.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			169.46610	0.16947	182.302	20.78	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,331.86610	1.33187	1,281.402	20.78	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			607.44810	0.60745	649.380	15.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			219.84810	0.21985	198.480	15.20	0.00	0	1,500.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.54370	8.54370	8.47980	8.47980		17.17	0.00	0	6,487.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			435.53200	0.43553	461.610	17.80	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			705.73200	0.70573	667.910	17.80	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			432.57480	0.43257	458.502	17.83	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			712.77480	0.71277	674.801	17.83	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			438.51480	0.43851	464.741	17.77	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			698.71480	0.69871	661.041	17.77	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.65950	8.65950	8.58990	8.58990		17.72	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			950.17240	0.95017	999.889	16.08	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			360.27240	0.36027	340.389	16.08	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			557.14040	0.55714	592.815	18.53	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			967.24040	0.96724	933.315	18.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.99530	8.99530	8.90710	8.90710		18.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,370.19770	1.37020	1,437.861	16.48	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			463.09770	0.46310	442.561	16.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.33100	9.33100	9.22430	9.22430		19.29	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.25540	8.25540	8.19380	8.19380		15.27	0.00	0	1,206.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			6,345.81570	0.06346	7,635.121	16.76	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			35,965.81570	0.35966	31,095.121	16.76	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			4,559.98560	0.04560	5,501.209	17.44	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			45,179.98560	0.45180	39,961.209	17.44	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.35070	8.35070	8.28790	8.28790		16.30	0.00	0	28.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Call			21,012.54460	0.21013	23,185.368	17.39	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Put			51,222.54460	0.51223	47,115.368	17.39	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.45090	8.45090	8.38760	8.38760			0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			30,240.00000	0.30240	23,910.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.54370	8.54370	8.47980	8.47980		17.17	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			43,257.47540	0.43257	45,850.150	17.83	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			71,277.47540	0.71277	67,480.150	17.83	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			43,851.47820	0.43851	46,474.109	17.77	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			69,871.47820	0.69871	66,104.109	17.77	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			43,553.20240	0.43553	46,160.958	17.80	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			70,573.20240	0.70573	66,790.958	17.80	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.95150	12.95150	12.84770	12.84770		12.60	815,944.50	63	12,377.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,499.24430	1.49924	1,602.504	17.08	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			1.54430	0.00154	1.004	17.08	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			716.53860	0.71654	814.774	13.66	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			18.83860	0.01884	13.274	13.66	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			42.28730	0.04229	55.348	13.93	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			644.58730	0.64459	553.848	13.93	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			13.24260	0.01324	17.674	14.90	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			1,015.54260	1.01554	916.174	14.90	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.09780	13.09780	12.99200	12.99200		13.49	130,978.00	10	1,930.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			195.67940	0.19568	218.056	14.87	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			903.67940	0.90368	820.256	14.87	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			119.14340	0.11914	131.562	16.00	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,327.14340	1.32714	1,233.762	16.00	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			273.92670	0.27393	306.336	14.11	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			651.92670	0.65193	578.536	14.11	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			227.87900	0.22788	254.386	14.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			785.87900	0.78588	706.586	14.53	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.25180	13.25180	13.14430	13.14430		15.49	198,777.00	15	2,356.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			685.39230	0.68539	736.750	22.91	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,241.09230	1.24109	1,184.950	22.91	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			613.89970	0.61390	661.726	22.91	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,369.59970	1.36960	1,309.926	22.91	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			460.88610	0.46089	500.318	22.91	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,716.58610	1.71659	1,648.519	22.91	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			751.10790	0.75111	805.523	22.91	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,136.80790	1.13681	1,083.723	22.91	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10470	0.10470	0.10400	0.10400		17.63	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			61.44050	0.00061	69.556	19.43	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			661.44050	0.00661	599.556	19.43	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10600	0.10600	0.10530	0.10530		18.17	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			296.47490	0.00296	323.699	20.10	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			766.47490	0.00766	723.699	20.10	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.14160	10.14160	10.09840	10.09840		11.88	10,141,600.00	1,000	25,553.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			656.95130	0.65695	698.263	13.53	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			8.55130	0.00855	6.663	13.53	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			383.02860	0.38303	417.928	12.19	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			34.62860	0.03463	26.328	12.19	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			267.34550	0.26735	296.814	12.08	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			68.94550	0.06895	55.214	12.08	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			106.93210	0.10693	120.219	12.10	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			208.53210	0.20853	178.619	12.10	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			4.42900	0.00443	5.046	16.82	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			1,106.02900	1.10603	1,063.446	16.82	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			3.77270	0.00377	4.291	17.00	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,155.37270	1.15537	1,112.691	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future			10.27070	10.27070	10.22640	10.22640		13.13	5,340,764.00	520	53,794.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			117.41680	0.11742	124.037	15.70	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			891.01680	0.89102	853.337	15.70	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			104.78900	0.10479	110.625	16.07	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			978.38900	0.97839	939.925	16.07	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			68.40780	0.06841	71.986	17.51	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,342.00780	1.34201	1,301.286	17.51	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			248.07480	0.24807	262.870	13.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			421.67480	0.42167	392.170	13.63	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			145.16950	0.14517	153.527	15.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			738.76950	0.73877	702.827	15.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			124.42950	0.12443	131.489	15.52	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			848.02950	0.84803	810.789	15.52	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			786.75300	0.78675	823.324	12.68	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			60.35300	0.06035	52.624	12.68	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			282.85820	0.28286	299.603	13.30	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			356.45820	0.35646	328.903	13.30	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.40880	10.40880	10.36450	10.36450		13.64	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			256.54930	0.25655	267.637	15.25	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			862.04930	0.86205	828.837	15.25	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.70600	10.70600	10.65450	10.65450		14.47	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			529.48310	0.52948	550.537	15.36	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			1,074.98310	1.07498	1,044.537	15.36	0.00	0	0.00
2025	On	01/11/2012	Bond Future			107.16672	107.16672	107.19117	107.19117			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			7,201.17000	7.20117	7,176.720		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			7,191.17000	7.19117	7,166.720		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			7,181.17000	7.18117	7,156.720		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			104.25810	104.25810	104.27686	104.27686			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,286.86000	5.28686	5,268.100		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			5,276.86000	5.27686	5,258.100		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			5,266.86000	5.26686	5,248.100		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			111.04984	111.04984	111.06950	111.06950			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			7,079.50000	7.07950	7,059.840		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			7,069.50000	7.06950	7,049.840		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			7,059.50000	7.05950	7,039.840		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			465.14700	465.14700	467.45600	467.45600			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			471.83600	471.83600	474.17600	474.17600			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			419.13500	419.13500	420.96400	420.96400			0.00	0	885.00
ALBI	On	07/02/2013	Index Future			425.16200	425.16200	427.01700	427.01700			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.64680	8.64680	8.57240	8.57240		11.68	172,936.00	20	8,199.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			211.61140	0.21161	264.864		0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			59.21140	0.05921	38.064		0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.67700	8.67700	8.60210	8.60210		12.15	0.00	0	10,094.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			315.60040	0.31560	360.537		0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			173.50040	0.17350	143.537		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AUS / R On	18/03/2013	Foreign Exchange Future			8.71040	8.71040	8.63520	8.63520		12.51	0.00	0	3,790.00
AUS / R On	18/03/2013	Foreign Exchange Future	8.51	Call			391.15210	0.39115	432.718	12.24	0.00	0	0.00
AUS / R On	18/03/2013	Foreign Exchange Future	8.51	Put			265.95210	0.26595	232.318	12.24	0.00	0	0.00
AUS / R On	14/12/2015	Foreign Exchange Future			8.81870	8.81870	8.71290	8.71290		14.27	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.33560	8.33560	8.25610	8.25610		10.44	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			97.45380	0.09745	141.038	10.54	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			111.35380	0.11135	75.438	10.54	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.41470	8.41470	8.33400	8.33400		11.78	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			218.19490	0.21819	259.710	11.73	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			234.19490	0.23419	195.010	11.73	0.00	0	0.00
CF CANOn	17/09/2012	Can-Do Future			0.28190	0.28190	0.28530	0.28530			0.00	0	11,120.00
CF CANOn	17/09/2012	Can-Do Future			0.01680	0.01680	0.01500	0.01500			0.00	0	7,100.00
CF CANOn	17/09/2012	Can-Do Future			0.16950	0.16950	0.20460	0.20460			0.00	0	14,700.00
CF CANOn	17/09/2012	Can-Do Future			0.03220	0.03220	0.02660	0.02660			0.00	0	8,000.00
CF CANOn	17/09/2012	Can-Do Future			0.14250	0.14250	0.19530	0.19530			0.00	0	12,800.00
CF CANOn	17/09/2012	Can-Do Future			0.08570	0.08570	0.06650	0.06650			0.00	0	4,800.00
CF CANOn	14/12/2012	Can-Do Future			0.10740	0.10740	0.09770	0.09770			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.44860	8.44860	8.41040	8.41040		13.46	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			22.80480	0.02280	27.950	15.93	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			522.40480	0.52240	489.350	15.93	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.56470	8.56470	8.52560	8.52560		14.90	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			147.93670	0.14794	155.790	16.94	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			662.33670	0.66234	631.090	16.94	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry			8.23610	8.23610	8.17440	8.17440		15.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Any day expiry	7.40	Call			775.00000	0.77500	837.000	19.53	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	19.53	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			461.00000	0.46100	520.000	16.92	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			7.00000	0.00700	4.000	16.92	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			79.00000	0.07900	100.000	15.49	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			155.00000	0.15500	114.000	15.49	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			25.00000	0.02500	32.000	17.75	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			361.00000	0.36100	306.000	17.75	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.26750	8.26750	8.20580	8.20580		15.51	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			161.00000	0.16100	186.000	15.51	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			205.00000	0.20500	169.000	15.51	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			85.00000	0.08500	99.000	16.96	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			389.00000	0.38900	342.000	16.96	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			813.00000	0.81300	872.000	16.76	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			7.00000	0.00700	5.000	16.76	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			514.00000	0.51400	568.000	15.50	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			28.00000	0.02800	21.000	15.50	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.30350	8.30350	8.24120	8.24120		15.92	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			572.00000	0.57200	625.000	15.07	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			51.00000	0.05100	42.000	15.07	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			237.00000	0.23700	267.000	15.78	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			246.00000	0.24600	214.000	15.78	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			152.00000	0.15200	171.000	17.00	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			421.00000	0.42100	378.000	17.00	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			858.00000	0.85800	917.000	15.67	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			17.00000	0.01700	14.000	15.67	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.33570	8.33570	8.27300	8.27300		16.27	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			624.00000	0.62400	676.000	15.01	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			71.00000	0.07100	60.000	15.01	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			208.00000	0.20800	230.000	17.03	0.00	0	8,440.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	8.51	Put			445.00000	0.44500	404.000	17.03	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.36460	8.36460	8.30180	8.30180		16.25	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			253.00000	0.25300	278.000	16.95	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			461.00000	0.46100	423.000	16.95	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			669.00000	0.66900	720.000	14.96	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			87.00000	0.08700	75.000	14.96	0.00	0	7,530.00
EL28	On	01/11/2012	Bond Future			108.41299	108.41299	107.39036	107.39036			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			1,400.36000	1.40036	2,422.990		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			1,390.36000	1.39036	2,412.990		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			1,380.36000	1.38036	2,402.990		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.85075	88.30629	8.75614	89.11663			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			3,703.74000	3.70374	2,893.400		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			8.94887	89.57600	8.85114	90.39784			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			2,698.09000	2.69809	3,519.930		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			2,609.40000	2.60940	3,431.240		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			2,520.84000	2.52084	3,342.680		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2012	GOVI			419.26600	419.26600	420.95100	420.95100			0.00	0	236.00
GOVI	On	01/11/2012	GOVI	403.96	Call			169,910.00000	16.99100	153,060.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			425.29400	425.29400	427.00300	427.00300			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			59,870.00000	5.98700	76,960.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			59,970.00000	5.99700	77,060.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			60,070.00000	6.00700	77,160.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			185.95700	185.95700	186.20200	186.20200			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			188.63100	188.63100	188.88000	188.88000			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			503.92700	503.92700	503.98200	503.98200			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			510.94500	510.94500	510.99700	510.99700			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.07500	94.92500	5.07000	94.93000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.07000	94.93000	5.06000	94.94000			0.00	0	44,760.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/10/2012	Jibar Tradeable Future				5.00000	95.00000	5.00000	95.00000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				4.98000	95.02000	4.97000	95.03000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				4.93000	95.07000	4.92000	95.08000			0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future				4.92000	95.08000	4.91000	95.09000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.92000	95.08000	4.91000	95.09000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.99000	95.01000	4.99000	95.01000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				5.13000	94.87000	5.12000	94.88000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.28000	94.72000	5.27000	94.73000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.44000	94.56000	5.43000	94.57000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.60000	94.40000	5.57000	94.43000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.64720	6.64720	6.58970	6.58970		10.52	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				84.47840	0.08448	116.487	10.69	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				84.77840	0.08478	59.287	10.69	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.69770	6.69770	6.64050	6.64050		11.75	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				184.12940	0.18413	215.660	11.75	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				173.62940	0.17363	147.960	11.75	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.33994	104.34878	7.26475	104.89835			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			1,665.54000	1.66554	2,215.110		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			1,590.70000	1.59070	2,140.270		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			1,515.93000	1.51593	2,065.500		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.41798	105.84908	7.33974	106.40653			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			2,172.20000	2.17220	2,729.650		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			2,098.78000	2.09878	2,656.230		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	07/02/2013	Bond Future	7.06	Put			2,025.43000	2.02543	2,582.880		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.47343	103.31521	7.39242	103.88061			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			2,507.19000	2.50719	3,072.590		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			2,434.97000	2.43497	3,000.370		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			2,362.81000	2.36281	2,928.210		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.70339	122.20527	5.70454	122.20190		2.25	0.00	0	15,729.00
R157	On	01/11/2012	Bond Future	5.78	Call			640.31000	0.64031	638.960	2.31	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			419.57000	0.41957	414.850	2.31	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,639.70000	1.63970	1,640.890	2.40	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			84.44000	0.08444	82.260	2.40	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.74783	123.96240	5.74918	123.95883		2.13	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,652.32000	1.65232	1,653.420	2.23	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			259.62000	0.25962	257.150	2.23	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.74992	118.77586	5.75106	118.77311		2.29	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			503.32000	0.50332	502.640	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,498.37000	1.49837	1,494.940	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			511.74000	0.51174	511.060	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,482.45000	1.48245	1,479.020	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			520.25000	0.52025	519.580	2.28	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,466.63000	1.46663	1,463.210	2.28	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.61930	128.59845	7.53923	129.40353		11.13	0.00	0	34,550.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	7.82	Call			4,332.07000	4.33207	3,794.420	11.41	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,540.77000	1.54077	1,808.200	11.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			5,575.43000	5.57543	4,967.950	11.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			1,040.61000	1.04061	1,238.210	11.57	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			9,500.40000	9.50040	8,765.930	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			303.30000	0.30330	373.910	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			12,158.40000	12.15840	11,383.090	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			111.13000	0.11113	140.900	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.69480	125.15676	7.61186	125.97313		12.13	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,564.77000	9.56477	8,924.500	12.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,470.89000	1.47089	1,646.990	12.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,840.21000	1.84021	1,602.380	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,102.49000	8.10249	8,681.030	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			0.00000	0.00000	2,372.280	12.01	3,178,855.20	1,340	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			0.00000	0.00000	6,840.200	12.01	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.75341	126.79072	7.66779	127.61865		12.27	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,141.28000	4.14128	3,773.470	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,681.73000	6.68173	7,141.850	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,057.55000	4.05755	3,694.660	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,798.13000	6.79813	7,263.170	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,099.29000	4.09929	3,733.940	12.23	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,739.75000	6.73975	7,202.330	12.23	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			214.46450	214.46450	214.53760	214.53760			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			4,452.40000	4.45240	4,525.500		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			4,462.40000	4.46240	4,535.500		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			4,472.40000	4.47240	4,545.500		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			272.66208	272.66208	273.21190	273.21190			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			6,221.90000	6.22190	5,672.080		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			6,211.90000	6.21190	5,662.080		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			6,201.90000	6.20190	5,652.080		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.01998	110.71248	5.06344	110.62187		1.43	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			348.15000	0.34815	398.600		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			251.20000	0.25120	211.040		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.96220	107.89536	5.01257	107.80331		1.42	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			395.70000	0.39570	440.240		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			455.21000	0.45521	407.700		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.84932	109.30397	4.90693	109.21143		1.37	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			77.61000	0.07761	89.670		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,481.76000	1.48176	1,401.280		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			79.88000	0.07988	92.220		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,467.70000	1.46770	1,387.500		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			82.21000	0.08221	94.820		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,453.69000	1.45369	1,373.760		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201/R2On	22/12/2014	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 01/11/2012	Bond Future				201.62700	201.62700	201.72717	201.72717			83,675,205.00	415	49,243.00
R202	On 01/11/2012	Bond Future	191.99	Call				9,737.17000	9.73717	9,637.000		0.00	0	0.00
R202	On 01/11/2012	Bond Future	191.99	Put				0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/11/2012	Bond Future	192.00	Call				9,727.17000	9.72717	9,627.000		0.00	0	0.00
R202	On 01/11/2012	Bond Future	192.00	Put				0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/11/2012	Bond Future	192.01	Call				9,717.17000	9.71717	9,617.000		0.00	0	0.00
R202	On 01/11/2012	Bond Future	192.01	Put				0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 01/11/2012	Bond Future				6.17975	109.74474	6.14445	109.89862		4.48	0.00	0	4,837.00
R203	On 01/11/2012	Bond Future	6.87	Call				3,225.32000	3.22532	3,084.490		0.00	0	0.00
R203	On 01/11/2012	Bond Future	6.87	Put				115.14000	0.11514	128.190		0.00	0	0.00
R203	On 07/02/2013	Bond Future				6.23913	111.32272	6.20134	111.47869		4.44	0.00	0	6,300.00
R203	On 07/02/2013	Bond Future	6.11	Call				1,208.87000	1.20887	1,134.170		0.00	0	6,300.00
R203	On 07/02/2013	Bond Future	6.11	Put				1,586.99000	1.58699	1,668.260		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call				3,420.39000	3.42039	3,293.630		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put				421.01000	0.42101	450.220		0.00	0	0.00
R203	On 02/05/2013	Bond Future				6.27110	108.61716	6.23076	108.77588		4.86	0.00	0	8.00
R203	On 02/05/2013	Bond Future	5.89	Call				1,192.38000	1.19238	1,128.440		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put				2,544.60000	2.54460	2,639.380		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call				1,208.09000	1.20809	1,143.600		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put				2,520.33000	2.52033	2,614.560		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call				1,223.93000	1.22393	1,158.890		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put				2,496.21000	2.49621	2,589.890		0.00	0	0.00
R203	On 15/09/2017	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1On	15/09/2017	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 01/11/2012	Bond Future				6.47336	110.62195	6.43862	110.80353		5.69	0.00	0	3,783.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	7.22	Call			4,141.96000	4.14196	3,975.280	6.16	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			147.34000	0.14734	162.240	6.16	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.53560	108.18144	6.49888	108.36547		5.94	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,430.22000	4.43022	4,280.050	6.39	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			549.81000	0.54981	583.670	6.39	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.57809	109.59370	6.53934	109.78085		6.16	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,719.45000	1.71945	1,636.740	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,933.36000	2.93336	3,037.800	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,740.15000	1.74015	1,656.790	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,905.05000	2.90505	3,008.840	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,760.99000	1.76099	1,677.000	6.11	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,876.91000	2.87691	2,980.070	6.11	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.16581	104.97342	5.14685	104.99549		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			143.72000	0.14372	133.680	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			256.59000	0.25659	268.620	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.09246	102.71736	5.06791	102.73962		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			167.46000	0.16746	159.070	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			447.20000	0.44720	461.070	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.89397	104.05846	4.85996	104.08170		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			55.37000	0.05537	52.150	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,068.86000	1.06886	1,088.880	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			56.25000	0.05625	52.980	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,062.79000	1.06279	1,082.760	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			57.13000	0.05713	53.830	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,056.72000	1.05672	1,076.660	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.79245	104.80074	6.73208	105.14589		6.92	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			4,877.25000	4.87725	4,562.060	7.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			157.69000	0.15769	187.650	7.50	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.86110	102.66774	6.79772	103.01768		7.36	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,251.07000	5.25107	4,966.870	7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			613.78000	0.61378	679.520	7.85	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.91328	104.00817	6.84697	104.36334		7.42	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,653.31000	1.65331	1,517.600	7.34	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,866.72000	3.86672	4,086.180	7.34	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,674.02000	1.67402	1,537.160	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,832.34000	3.83234	4,050.650	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,694.89000	1.69489	1,556.870	7.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,798.16000	3.79816	4,015.310	7.35	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.97424	99.26944	6.87796	99.87079		8.14	0.00	0	9,422.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,315.51000	1.31551	1,046.680	8.18	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,742.73000	1.74273	2,075.250	8.18	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,156.82000	4.15682	3,657.450	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			350.44000	0.35044	452.420	8.65	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,190.84000	5.19084	4,653.270	8.79	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			199.44000	0.19944	263.220	8.79	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.04387	100.69676	6.94333	101.30666		8.45	0.00	0	1,980.00
R208	On	07/02/2013	Bond Future	6.00	Call			491.74000	0.49174	395.300	8.18	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			6,448.59000	6.44859	6,962.050	8.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	7.78	Call			5,698.16000	5.69816	5,216.540	9.07	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			762.14000	0.76214	890.420	9.07	0.00	0	0.00
R208	On	02/05/2013	Bond Future			7.09449	98.61681	6.98995	99.23533		8.75	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,037.53000	2.03753	1,791.700	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			4,082.52000	4.08252	4,455.210	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,061.56000	2.06156	1,813.740	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			4,045.66000	4.04566	4,416.360	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,013.68000	2.01368	1,769.820	8.72	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			4,119.62000	4.11962	4,494.280	8.72	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.22075	80.29191	8.12568	81.12219		16.79	0.00	0	7,426.00
R209	On	01/11/2012	Bond Future	8.99	Call			7,537.75000	7.53775	6,815.540	18.03	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			455.36000	0.45536	563.430	18.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.29131	81.44635	8.19350	82.28847		17.67	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			8,531.59000	8.53159	7,882.360	18.83	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,527.43000	1.52743	1,720.320	18.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.34632	79.36662	8.24604	80.22035		18.71	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			4,041.75000	4.04175	3,650.160	18.55	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,287.51000	6.28751	6,749.650	18.55	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			4,079.26000	4.07926	3,685.290	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,235.49000	6.23549	6,695.250	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			4,116.95000	4.11695	3,720.600	18.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,183.80000	6.18380	6,641.180	18.57	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			152.04997	152.04997	152.08005	152.08005			0.00	0	3,362.00
R210	On	01/11/2012	Bond Future	144.99	Call			7,090.05000	7.09005	7,059.970		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			7,080.05000	7.08005	7,049.970		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			7,070.05000	7.07005	7,039.970		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future			122.57194	122.57194	122.60951	122.60951			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			619.51000	0.61951	581.940		0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			609.51000	0.60951	571.940		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Call			599.51000	0.59951	561.940		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			125.51455	125.51455	125.80732	125.80732			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,817.32000	3.81732	3,524.550		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			3,807.32000	3.80732	3,514.550		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			3,797.32000	3.79732	3,504.550		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.05894	91.23097	7.96890	92.02739		14.61	0.00	0	4,830.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,654.61000	1.65461	1,348.750	14.61	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,634.05000	3.63405	4,124.610	14.61	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			7,510.62000	7.51062	6,817.920	15.73	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			452.31000	0.45231	556.030	15.73	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.13496	92.54274	8.04211	93.35052		15.35	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			8,535.85000	8.53585	7,910.390	16.25	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,457.41000	1.45741	1,639.730	16.25	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.19121	90.21410	8.09589	91.03299		16.21	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,961.85000	3.96185	3,590.110	16.12	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,214.89000	6.21489	6,662.040	16.12	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,999.53000	3.99953	3,625.460	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,163.00000	6.16300	6,607.820	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			4,037.71000	4.03771	3,661.320	16.13	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,111.73000	6.11173	6,554.230	16.13	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.23411	82.27157	8.14405	83.10679			0.00	0	1,700.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			1,461.86000	1.46186	2,297.080		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			1,365.67000	1.36567	2,200.890		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			1,269.66000	1.26966	2,104.880		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R2On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN On	17/09/2012	Foreign Exchange Future			15,833.03000	15,833.03000	15,737.85000	15,737.85000			0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future			1.29410	1.29410	1.28530	1.28530		14.77	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Call			88.19910	0.00882	107.764	15.69	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Put			535.19910	0.05352	466.763	15.69	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.30250	1.30250	1.29280	1.29280		15.67	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			302.87120	0.03029	336.168	16.53	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			774.87120	0.07749	711.168	16.53	0.00	0	0.00
Total for Derivatives :											142,700,454.30	17,987	1,420,467.00

i-Bonds

AA02 On	28/03/2016	Spot Bond			100.00000	10.69930	100.00000	10.62173			0.00	0	0.00
AA03 On	11/05/2015	Spot Bond			100.00000	22.10150	100.00000	21.95587			0.00	0	0.00
AA04 On	22/03/2017	Spot Bond			100.00000	9.60635	100.00000	9.53670			0.00	0	0.00
AA05 On	22/03/2019	Spot Bond			5.00000	127.51813	5.00000	127.46679			0.00	0	18,000,000.00
AB05 On	01/09/2012	Spot Bond			100.00000	101.05272	100.00000	100.25493			0.00	0	1,800,000.00
AB06 On	27/03/2015	Spot Bond			100.00000	22.30396	100.00000	22.15699		7,800,000,000.00		78,000	16,964,000.00
AB07 On	07/03/2014	Spot Bond			100.00000	38.65803	100.00000	38.40331		12,400,000,000.00		124,000	8,024,000.00
AB08 On	03/05/2017	Spot Bond			100.00000	8.87109	100.00000	8.80678			0.00	0	0.00
AB09 On	03/05/2017	Spot Bond			100.00000	15.04928	100.00000	14.95011			0.00	0	5,000,000.00
ABCL1 On	22/09/2013	Spot Bond			100.00000	43.04953	100.00000	42.73742			0.00	0	0.00
ABCP11 On	31/03/2013	Spot Bond			100.00000	65.63353	100.00000	65.19871			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014	Spot Bond			100.00000	30.89324	100.00000	30.68726			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.48983	100.00000	6.44683			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	18.87683	100.00000	18.73997			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	30.61266	100.00000	30.39072			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.82810	100.00000	11.74233			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.87470	100.00000	8.81036			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.69143	100.00000	8.62842			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.81836	100.00000	8.75442			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	27.29482	100.00000	27.11498			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	19.46279	100.00000	19.32168			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	29.41598	100.00000	29.22215		10,600,000,000.00	0.00	106,000	106,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	23.18641	100.00000	23.01831			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	18.95586	100.00000	18.81842			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	11.18932	100.00000	11.10820			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	70.68121	100.00000	76.37133		35,000,000,000.00	0.00	350,000	350,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	54.44571	100.00000	54.08696		100,000,000.00	0.00	1,000	1,700,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	44.80565	100.00000	44.48081			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	81.95316	100.00000	69.07785			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC04	On	15/02/2013			100.00000	86.29921	100.00000	85.89342			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	76.49503	100.00000	76.49501			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	67.89668	100.00000	67.15328		39,800,000,000,000.00	398,000,000	500,000,000.00	
ABLI01	On	31/03/2013			100.00000	65.63353	100.00000	65.19871		45,000,000,000,000.00	450,000,000		0.00
ABLI02	On	08/05/2014			100.00000	39.21537	100.00000	38.95392		22,800,000,000,000.00	228,000,000		228,000,000.00
ABLI03	On	15/03/2015			100.00000	21.49002	100.00000	21.34674			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	92.07300	8.00000	92.00692			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	20.43886	100.00000	20.30418		267,200,000,000.00	2,672,000		1,336,000.00
ABLS2B	On	13/07/2016			100.00000	16.42150	100.00000	16.30245			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	101.43165	9.58000	101.35340			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	11.70992	100.00000	11.62502			0.00	0	0.00
ABLS5	On	29/06/2019			100.00000	11.08455	100.00000	10.98105			0.00	0	0.00
ABLSI1	On	29/06/2019			4.50000	101.16650	4.50000	101.12166			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	5.71866	100.00000	5.68033			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	19.44404	100.00000	19.31373			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	5.03655	100.00000	5.00278			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	94.14778	100.00000	93.52010			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	5.43081	100.00000	5.39441			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On	31/03/2013	Spot Bond			100.00000	65.63353	100.00000	65.19871			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	65.63353	100.00000	65.19871			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	65.63353	100.00000	65.19871			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.29936	100.00000	2.28633			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.29936	100.00000	2.28633			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	101.46339	6.82500	101.40744			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.79467	100.00000	6.75607			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.57142	100.00000	12.50000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.97103	100.00000	10.89149			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.57095	100.00000	11.50412			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	22.86425	100.00000	22.71887			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.55671	100.00000	10.49608			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.99796	100.00000	9.94038			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	20.40730	100.00000	20.28944			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	19.53352	100.00000	19.42039			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	10.72073	100.00000	10.62062			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	10.49435	100.00000	10.39636			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.79157	100.00000	18.68274			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN50	On	21/12/2014	Spot Bond			100.00000	23.00071	100.00000	22.89249			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	17.47022	100.00000	17.28797			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.07148	100.00000	16.97260			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.37739	100.00000	16.28254			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.06414	100.00000	15.97109			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	8.60832	100.00000	8.52237			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	24.19280	100.00000	23.80359			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	57.53798	100.00000	57.21111			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	10.49067	100.00000	10.35288			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.01118	100.00000	13.93003			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.91276	100.00000	14.81450		1,200,000,000.00		12,000	8,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	20.88139	100.00000	20.74380		360,000,000,000.00		3,600,000	10,856,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	9.95711	100.00000	9.89114		458,600,000,000.00		4,586,000	10,077,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.57635	100.00000	12.49348		13,500,000,000.00		135,000	135,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	18.20097	100.00000	18.08105			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	31.52364	100.00000	31.31234			0.00	0	7,500,000.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.45156	4.00000	118.40381			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.48983	100.00000	6.44683			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.74131	100.00000	5.70303			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.18503	100.00000	3.16379			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	56.95932	100.00000	56.54636			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	63.26845	100.00000	62.80976			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	63.60794	100.00000	63.14678			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	20.68635	100.00000	20.53637			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	46.93924	100.00000	46.59893			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	58.90982	100.00000	58.48273			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	46.93924	100.00000	46.59893			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	56.25663	100.00000	55.84877			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	63.24446	100.00000	62.82774			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	105.76924	13.50000	105.65666			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	17.34245	100.00000	18.05089			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	17.57097	100.00000	18.34406			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	20.81603	100.00000	22.50720			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	87.95895	100.00000	87.33806			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	43.49663	100.00000	43.18128			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	43.44986	100.00000	43.13485			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	17.11392	100.00000	17.75771			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047	On	22/10/2018	Spot Bond			100.00000	1.38677	100.00000	1.37891			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	85.44133	100.00000	84.86009			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	85.44133	100.00000	84.86009			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	33.48519	100.00000	33.24242			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	42.86899	100.00000	42.55819			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	14.03522	100.00000	13.95548			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	85.21017	100.00000	84.62919			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.78726	100.00000	11.72048			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.78726	100.00000	11.72048			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	44.07348	100.00000	43.75395			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	15.32621	100.00000	15.21510			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.23565	100.00000	16.11795			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	14.92079	100.00000	14.81261			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.19472	100.00000	15.08456			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.31525	100.00000	15.20422			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.76686	100.00000	9.70251			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.76686	100.00000	9.70251			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	9.81832	100.00000	9.75362			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085	On	20/12/2015	Spot Bond			100.00000	14.70165	100.00000	14.59506			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	9.81832	100.00000	9.75362			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.71541	100.00000	9.65138			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	22.67504	100.00000	22.54657			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	23.05064	100.00000	22.88352			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	93.84461	100.00000	93.14428			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	43.72270	100.00000	43.40571			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.38666	100.00000	14.28236			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	43.72270	100.00000	43.40571			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	93.84461	100.00000	93.14428			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.56315	100.00000	9.49382			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.55506	100.00000	9.48579			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.56632	100.00000	9.49696			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.33442	100.00000	9.26675			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	43.33293	100.00000	43.01876			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.80003	100.00000	9.72898			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	87.68548	100.00000	87.07372			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	60.07479	100.00000	59.63925			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL103	On	18/01/2013	Spot Bond			100.00000	87.68548	100.00000	87.07372			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	11.75607	100.00000	11.67084			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	30.72975	100.00000	30.50696			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	37.61279	100.00000	37.36496			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	39.14283	100.00000	38.85905			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	76.54378	100.00000	76.54376			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.82408	100.00000	7.76736			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.83470	100.00000	7.77790			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.01761	100.00000	6.97774			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	39.59570	100.00000	39.30863			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.87202	100.00000	3.84637			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.73535	100.00000	4.70415			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.89363	100.00000	5.86024			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	4.02610	100.00000	3.99957			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.18014	100.00000	4.15260			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	9.07154	100.00000	9.00577			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	26.67210	100.00000	22.58956			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	26.67210	100.00000	22.58956			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132	On	27/01/2014	Spot Bond			100.00000	39.59570	100.00000	39.30863			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	22.42389	100.00000	24.01756			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	23.14099	100.00000	22.97322			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	23.08075	100.00000	22.91342			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	8.92085	100.00000	8.85617			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.69563	100.00000	11.61084			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	8.90925	100.00000	8.84467			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.61248	100.00000	9.54914			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	94.02907	100.00000	93.32736			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.66394	100.00000	9.60027			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	23.14099	100.00000	22.97322		200,000,000,000.00	0.00	2,000,000	1,000,000.00
ACL143	On	20/12/2016	Spot Bond			100.00000	11.84767	100.00000	11.76178			0.00	0	132,000.00
ACL144	On	20/12/2016	Spot Bond			100.00000	11.11100	100.00000	11.03045			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	9.10632	100.00000	9.04029			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	52.23757	100.00000	51.85885			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.33452	100.00000	29.16063			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.10524	100.00000	28.93272			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.33720	100.00000	9.28184			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL152	On	08/02/2014			100.00000	37.94072	100.00000	37.66564			0.00	0	0.00
ACL153	On	20/03/2015			100.00000	16.04421	100.00000	15.94910			0.00	0	0.00
ACL154	On	20/03/2015			100.00000	15.88545	100.00000	15.79129			0.00	0	0.00
ACL155	On	20/03/2015			100.00000	16.19363	100.00000	16.09764			0.00	0	0.00
ACL156	On	20/03/2017			100.00000	9.31690	100.00000	9.26168			0.00	0	0.00
ACL157	On	20/03/2017			100.00000	8.96178	100.00000	8.90866			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	16.07222	100.00000	15.97696			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	16.17495	100.00000	16.07908			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	11.27722	100.00000	11.22445			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	13.70412	100.00000	13.62289			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	16.11892	100.00000	16.02337			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	33.11213	100.00000	32.87207			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	22.06904	100.00000	21.90904			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	30.42737	100.00000	30.20677			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	12.72760	100.00000	12.66771			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	10.37871	100.00000	10.30347			0.00	0	0.00
ACL169	On	20/06/2017			1.75000	102.48567	1.75000	102.46783			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	17.37872	100.00000	17.25272			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL171	On	30/11/2012	Spot Bond			100.00000	82.06442	100.00000	81.54061			4,600,000,000,000.00	46,000,000	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	17.39992	100.00000	17.27377			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	10.29872	100.00000	10.22406			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.30226	100.00000	9.23481			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.71814	100.00000	8.65494			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	43.92740	100.00000	43.48878			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	24.12190	100.00000	23.88104			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	81.77329	100.00000	81.25133			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	10.07798	100.00000	9.94505			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	1.79366	100.00000	1.77000			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.79366	100.00000	1.77000			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	0.31923	100.00000	0.31502			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	1.11804	100.00000	1.09891			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	0.01394	100.00000	0.01361			0.00	0	350,000,000.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	79.31352	100.00000	78.82190			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	79.29074	100.00000	78.79928			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	66.78440	100.00000	66.34195			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On	18/11/2016			Spot Bond	100.00000	2.26275	100.00000	2.80793		0.00	0	0.00
AHF1A1	On	21/11/2014			Spot Bond	100.00000	22.50655	100.00000	22.34338		0.00	0	0.00
AHF1B1	On	21/11/2014			Spot Bond	100.00000	23.12920	100.00000	22.96152		0.00	0	0.00
AHF1C1	On	21/11/2014			Spot Bond	100.00000	23.54430	100.00000	23.37362		0.00	0	0.00
AIR01	On	15/03/2019			Spot Bond	100.00000	12.59693	100.00000	12.51393		700,000,000.00	7,000	8,828,000.00
AIR02	On	30/04/2023			Spot Bond	100.00000	14.98488	100.00000	14.88561		0.00	0	0.00
AIR02U	On	05/10/2014			Spot Bond	100.00000	24.22595	100.00000	24.05031		0.00	0	0.00
AIR03	On	09/03/2016			Spot Bond	100.00000	20.57987	100.00000	20.44427		200,000,000.00	2,000	15,100,000.00
AIR03U	On	26/10/2014			Spot Bond	100.00000	23.25655	100.00000	23.08795		0.00	0	0.00
AIR04U	On	26/10/2029			Spot Bond	100.00000	14.98672	100.00000	14.88743		0.00	0	0.00
AIRL01	On	30/04/2028			Spot Bond	100.00000	6.09087	100.00000	6.05004		0.00	0	0.00
AIRL02	On	18/02/2014			Spot Bond	100.00000	33.64797	100.00000	33.42545		0.00	0	0.00
BAW10	On	01/10/2016			Spot Bond	100.00000	10.43777	100.00000	10.36209		0.00	0	0.00
BAW11	On	01/10/2018			Spot Bond	100.00000	14.02720	100.00000	13.93428		438,400,000,000.00	4,384,000	2,192,000.00
BAW12	On	17/04/2015			Spot Bond	100.00000	17.77310	100.00000	17.60716		0.00	0	0.00
BAW13	On	17/04/2017			Spot Bond	100.00000	10.74403	100.00000	10.64371		0.00	0	500,000.00
BAW14U	On	01/01/2014			Spot Bond	100.00000	36.99530	100.00000	36.64987		0.00	0	0.00
BAW2	On	02/10/2015			Spot Bond	100.00000	22.96414	100.00000	22.81201		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.00000	10.19397	100.00000	10.12006			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	44.21277	100.00000	43.89223			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	50.25285	100.00000	49.92173			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.38453	100.00000	22.22224			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	28.29526	100.00000	28.10781			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	14.97489	100.00000	14.87569			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	38.78898	100.00000	38.50776			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.68455	100.00000	17.55633			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	63.66040	100.00000	63.19886			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	18.49886	100.00000	18.36475			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	18.46677	100.00000	18.33289			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.00292	100.00000	13.90140			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	18.37053	100.00000	18.23734			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	14.25196	100.00000	14.14864			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	17.56308	100.00000	17.43575			0.00	0	14,000,000.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	17.56308	100.00000	17.43575			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.56088	100.00000	15.44807			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	15.99762	100.00000	15.88164			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13 On	31/03/2016	Spot Bond			100.00000	17.16045	100.00000	17.03604			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	18.49886	100.00000	18.36475			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	16.57085	100.00000	16.45071			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	101.10380	8.00000	101.03853			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.67107	100.00000	13.57195			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	13.67107	100.00000	13.57195			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	13.67107	100.00000	13.57195			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	24.50194	100.00000	24.32430			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	62.00363	100.00000	61.55410			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	16.27438	100.00000	16.15639			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	12.26029	100.00000	12.14328			0.00	0	1,000,000.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	12.83728	100.00000	12.71477			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	1.59209	100.00000	1.56250		10,000,003,200,000.00	100,000,032	50,000,000.00	
BAYB02 On	31/03/2016	Spot Bond			100.00000	20.96012	100.00000	20.80816			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	19.53942	100.00000	19.39776			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	17.50258	100.00000	17.37568			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	0.28336	100.00000	0.27809		10,000,000,000,000.00	100,000,000	50,000,000.00	
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.85836	100.00000	4.83083			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1UOn	30/06/2035	Spot Bond			100.00000	21.15101	100.00000	20.99766			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	19.24980	100.00000	19.11024			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	11.88259	100.00000	11.79644			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	11.88259	100.00000	11.79644			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	14.36662	100.00000	14.26246			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	12.44843	100.00000	12.35818			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond			100.00000	25.57970	100.00000	25.39425			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond			100.00000	17.83045	100.00000	17.70118			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond			100.00000	66.66669	100.00000	66.66667			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond			100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond			100.00000	3.82546	100.00000	3.80026			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond			100.00000	9.05383	100.00000	9.00239			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond			100.00000	10.10962	100.00000	10.05219			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond			100.00000	10.68775	100.00000	10.61694			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond			100.00000	28.21785	100.00000	28.01328			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond			100.00000	61.92143	100.00000	61.47250			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond			100.00000	37.98412	100.00000	33.52708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A On 08/02/2014 Spot Bond			100.00000	37.24854	100.00000	36.97849			0.00	0	0.00
BD311B On 04/07/2013 Spot Bond			100.00000	62.57541	100.00000	62.12173			0.00	0	0.00
BD311C On 31/10/2013 Spot Bond			100.00000	38.70527	100.00000	38.42466			0.00	0	0.00
BD311D On 31/03/2013 Spot Bond			100.00000	62.13065	100.00000	61.68020			0.00	0	0.00
BD311E On 07/12/2023 Spot Bond			100.00000	9.06907	100.00000	9.00332			0.00	0	0.00
BD311F On 20/09/2014 Spot Bond			100.00000	22.78462	100.00000	22.61944			0.00	0	0.00
BD32AU On 08/05/2014 Spot Bond			100.00000	21.33700	100.00000	21.13777			0.00	0	0.00
BEER01 On 19/07/2013 Spot Bond			100.00000	53.61432	100.00000	53.26106			0.00	0	0.00
BG22A1 On 21/07/2016 Spot Bond			100.00000	10.50270	100.00000	10.42655			0.00	0	0.00
BG22A2 On 21/07/2016 Spot Bond			100.00000	10.55458	100.00000	10.47806			0.00	0	0.00
BG22A3 On 21/07/2016 Spot Bond			100.00000	10.71022	100.00000	10.63258			0.00	0	0.00
BG22B1 On 21/07/2016 Spot Bond			100.00000	11.22905	100.00000	11.14763			0.00	0	0.00
BG22C1 On 21/07/2016 Spot Bond			100.00000	11.74786	100.00000	11.66269			0.00	0	0.00
BG22D1 On 21/07/2016 Spot Bond			100.00000	13.20055	100.00000	13.10485			0.00	0	0.00
BG22YU On 21/07/2016 Spot Bond			100.00000	3.78400	100.00000	3.75656			0.00	0	0.00
BG32A1 On 30/10/2016 Spot Bond			100.00000	8.77225	100.00000	8.70866			0.00	0	0.00
BG32A2 On 30/10/2016 Spot Bond			100.00000	9.13225	100.00000	9.06604			0.00	0	0.00
BG32A3 On 30/10/2016 Spot Bond			100.00000	9.28653	100.00000	9.21920			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A4	On	30/10/2016	Spot Bond			100.00000	9.33795	100.00000	9.27026			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	9.95510	100.00000	9.88292			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	10.77794	100.00000	10.69980			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.36947	100.00000	2.35229			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.36947	100.00000	2.35229			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	9.49323	100.00000	9.42442			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	10.12942	100.00000	10.05598			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	10.30292	100.00000	10.22823			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	106.75731	8.00000	106.68636			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	10.82344	100.00000	10.74497			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	11.74879	100.00000	11.66361			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.69134	100.00000	1.67908			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.69134	100.00000	1.67908			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	28.80534	100.00000	28.61555		1,074,250,000,000.00		10,742,500	10,521,250.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	38.62434	1,000.00000	37.43590			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC25	On	25/01/2013	Spot Bond			100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	51.73868	100.00000	51.44475			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	14.07311	100.00000	13.97108			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.88710	100.00000	7.82992			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.94703	100.00000	8.88216			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	14.09668	100.00000	13.99448			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	14.48557	100.00000	14.38055			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	15.19261	100.00000	15.08246			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	18.13866	100.00000	18.00715			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	16.92764	100.00000	16.80492			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	64.12345	100.00000	63.65856			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	61.97463	100.00000	61.52531			0.00	0	1,000,000.00
BSR08	On	07/12/2012	Spot Bond			100.00000	79.41637	100.00000	78.91690			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	44.57708	100.00000	44.16085			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.80272	100.00000	7.74615			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	84.96747	100.00000	84.39077			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	31.16531	100.00000	30.95996			500,000,000.00	5,000	4,600,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	20.81502	100.00000	20.67785			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On	29/01/2017	Spot Bond			100.00000	12.86623	100.00000	12.77295			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	27.64377	100.00000	27.44336			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	17.69801	100.00000	17.58140			400,000,000.00	4,000	4,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	120.80069	8.00000	120.72347			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.20470	100.00000	12.11622			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.20227	8.00000	118.12671			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.73094	100.00000	17.09716			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.54455	100.00000	13.45530			1,600,000,000.00	16,000	6,400,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	14.30702	100.00000	14.21224			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.53974	100.00000	13.45005			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	15.81118	100.00000	15.70700			737,800,000,000.00	7,378,000	22,689,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	15.37717	100.00000	15.26569			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.14080	12.05000	101.07589			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	82.77489	100.00000	71.19286			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	33.58570	100.00000	33.34220			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.00014	100.00000	23.82614			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	82.37230	100.00000	81.93448			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	19.68153	100.00000	19.49776			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN100 On	20/12/2012	Spot Bond			100.00000	93.66707	100.00000	92.96806			0.00	0	0.00
CLN103 On	20/03/2013	Spot Bond			100.00000	65.72976	100.00000	65.25321			0.00	0	0.00
CLN104 On	15/06/2014	Spot Bond			100.00000	35.64472	100.00000	35.38629			0.00	0	0.00
CLN108 On	20/06/2013	Spot Bond			100.00000	63.63623	100.00000	63.17487			0.00	0	0.00
CLN110 On	31/03/2013	Spot Bond			100.00000	65.63353	100.00000	65.19871			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	65.63353	100.00000	65.19871			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	65.63353	100.00000	65.19871			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	65.63353	100.00000	65.19871			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	63.63623	100.00000	63.17487			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	63.63623	100.00000	63.17487			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	46.89834	100.00000	46.55832			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	63.66453	100.00000	63.20296			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	63.38162	100.00000	62.92210			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	63.15529	100.00000	62.69742			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	68.13839	100.00000	67.64438			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.48695	100.00000	22.08503			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	61.99116	100.00000	61.54172			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.35898	100.00000	21.92084			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132 On	20/09/2013	Spot Bond			100.00000	43.52782	100.00000	43.21224			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	43.25498	100.00000	42.94138			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.03541	100.00000	22.78866			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	47.05519	100.00000	46.71404			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	46.77920	100.00000	46.44005			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	47.63478	100.00000	47.28942			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	63.72111	100.00000	63.25913			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	63.52308	100.00000	63.06253			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	43.80065	100.00000	43.48310			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	55.47931	100.00000	55.11376			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	104.53417	13.64000	104.42117			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	51.50632	100.00000	51.16693			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	55.97020	100.00000	48.81839			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	100.50321	100.00000	99.70133			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	33.11213	100.00000	32.87207			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	45.08687	100.00000	44.75999			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	45.08687	100.00000	44.75999			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	59.32712	100.00000	58.89700			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159 On	14/02/2015	Spot Bond			100.00000	20.34325	100.00000	20.19576			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	76.96877	100.00000	102.34461			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.03584	100.00000	14.92684			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	14.82766	100.00000	14.72016			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	32.23832	100.00000	32.00459			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	32.23832	100.00000	32.00459			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	32.23832	100.00000	32.00459			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	32.23832	100.00000	32.00459			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	32.23832	100.00000	32.00459			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	32.23832	100.00000	32.00459			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.92079	100.00000	14.81261			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	32.23832	100.00000	32.00459			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	100.20723	100.00000	99.40771			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	61.74407	100.00000	61.29642			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	62.11961	100.00000	61.66924			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	61.87661	100.00000	61.42801			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	61.87661	100.00000	61.42801			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	30.36627	100.00000	30.14612			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179 On	20/03/2016	Spot Bond			100.00000	12.18980	100.00000	12.10142			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66732	100.00000	66.66730			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66732	100.00000	66.66730			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	14.99381	100.00000	14.88510			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.35552	100.00000	11.28070			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.99381	100.00000	14.88510			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.66662	100.00000	11.58204			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	37.87068	100.00000	37.59612			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	39.52626	100.00000	39.23969			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	78.57376	100.00000	99.72678			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	76.97501	100.00000	99.72678			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	99.97742	2.76000	99.95483			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.14758	100.00000	12.05951			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.66124	2.76000	107.08689			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.87504	8.25000	103.80697			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	39.54015	100.00000	39.25348			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.99381	100.00000	14.88510			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.99381	100.00000	14.88510			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198 On	13/09/2021	Spot Bond			100.00000	4.94042	100.00000	4.90749			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.61026	2.40000	111.57980			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	15.23639	100.00000	15.12593			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	63.15351	100.00000	62.69564			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	63.49478	100.00000	63.03444			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	64.30390	100.00000	63.83769			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	46.18601	100.00000	45.85115			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	21.20099	100.00000	21.04729			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	21.28664	100.00000	21.13232			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.89055	8.52000	102.82021			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	21.50052	100.00000	21.34464			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	21.40512	100.00000	21.24993			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.72529	100.00000	9.65478			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.72529	100.00000	9.65478			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.86129	8.64500	102.78997			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.86129	8.64500	102.78997			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	39.07641	100.00000	38.79310			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	40.93137	100.00000	40.63462			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225	On	09/12/2016			100.00000	12.96755	100.00000	12.88164			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	11.67768	100.00000	11.59301			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	12.65236	100.00000	12.56063			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	63.89452	100.00000	63.43128			0.00	0	7,000,000.00
CLN229	On	14/06/2013			100.00000	63.91748	100.00000	63.45407			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	21.01595	100.00000	20.86358			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	21.01595	100.00000	20.86358			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	37.47757	100.00000	37.25541			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	84.50159	100.00000	83.93191			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	59.69629	100.00000	59.26350			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	59.69629	100.00000	59.26350			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	14.26694	100.00000	14.18238			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	8.80597	100.00000	8.74212			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	82.07714	100.00000	81.64498			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	9.78870	100.00000	9.73068			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	16.89252	100.00000	16.77005			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	9.12646	100.00000	9.06029			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	99.89963	9.35000	99.82442			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243 On	24/02/2019	Spot Bond			9.35000	99.89963	9.35000	99.82442			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	16.85160	100.00000	16.72942			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	16.86924	100.00000	16.74693			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	13.25960	100.00000	13.16347			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	13.21097	100.00000	13.11520			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	17.47755	100.00000	17.35083			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	12.98730	100.00000	12.89314			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	17.04930	100.00000	16.92570		3,200,000,000,000.00	32,000,000	12,000,000.00	
CLN251 On	26/03/2015	Spot Bond			100.00000	17.04930	100.00000	16.92570			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	17.04930	100.00000	16.92570		1,600,000,000,000.00	16,000,000	8,000,000.00	
CLN253 On	26/03/2015	Spot Bond			100.00000	17.04930	100.00000	16.92570		1,800,000,000,000.00	18,000,000	9,000,000.00	
CLN254 On	26/03/2015	Spot Bond			100.00000	17.04930	100.00000	16.92570		1,400,000,000,000.00	14,000,000	10,000,000.00	
CLN255 On	26/03/2015	Spot Bond			100.00000	17.23732	100.00000	17.11235			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	9.98662	100.00000	9.91422			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	9.98662	100.00000	9.91422			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	9.98662	100.00000	9.91422			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.98662	100.00000	9.91422			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.98662	100.00000	9.91422			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN261	On	26/03/2017	Spot Bond			100.00000	10.04294	100.00000	9.97012			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	103.83641	9.65000	103.75666			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	32.89222	100.00000	32.65375			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	26.51327	100.00000	22.42352			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	59.76333	100.00000	61.45698			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	30.65924	100.00000	30.43697			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	30.65924	100.00000	30.43697			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	10.10190	100.00000	10.00758			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	12.12712	100.00000	12.03919			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	12.48159	100.00000	12.39110			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	13.84124	100.00000	13.74090			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	10.18444	100.00000	10.11061			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	10.12730	100.00000	10.05388			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	10.18444	100.00000	10.11061			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.00000	8.05190	100.00000	7.97671			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	9.19567	100.00000	9.10981			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	9.16696	100.00000	9.08137			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	10.16159	100.00000	10.08792			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279	On	20/06/2015			100.00000	20.71728	100.00000	20.56709			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	9.93164	100.00000	9.83891			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	17.04039	100.00000	16.88129			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	10.26489	100.00000	10.16905			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	14.88564	100.00000	14.73166			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	1.78982	100.00000	1.76585			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	1.78179	100.00000	1.75716			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	1.78179	100.00000	1.75716			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	1.76881	100.00000	1.74312			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	8.92382	100.00000	8.80661			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	17.33813	100.00000	17.22389			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	17.33813	100.00000	17.22389			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00031	100.00000	0.00030			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	63.10711	100.00000	62.68903			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	64.87181	100.00000	64.40148			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	64.84261	100.00000	64.37250			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.76677	100.00000	100.09495			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	95.68169	100.00000	95.04033			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On	07/03/2013	Spot Bond			100.00000	64.82801	100.00000	64.35801			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	66.27663	100.00000	65.83993			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	56.94872	100.00000	56.53585			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	56.94872	100.00000	56.53585			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.83007	100.00000	7.77331			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	62.97207	100.00000	62.55488			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	62.98631	100.00000	62.56902			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	64.84261	100.00000	64.37250			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	64.84261	100.00000	64.37250			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.58218	100.00000	15.46921			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	65.34284	100.00000	64.90994			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.68775	100.00000	10.61694			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00189	100.00000	0.00188			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00211	100.00000	0.00210			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	94.05202	100.00000	93.34486			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	94.09503	100.00000	93.38755			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN96	On	20/09/2012	Spot Bond			100.00000	94.07659	100.00000	93.36926			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	130.79589	100.00000	129.80226			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	94.11654	100.00000	93.40889			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.13623	100.00000	11.07314			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.13623	100.00000	11.07314			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.01136	100.00000	10.93152			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.01136	100.00000	10.93152			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.79101	100.00000	11.70552			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	11.16767	100.00000	11.08671			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	10.41299	100.00000	10.33750			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	61.40664	100.00000	60.83328			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.52727	100.00000	10.45095			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	1.94715	100.00000	1.92129			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	20.10216	100.00000	19.96970			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	64.43779	100.00000	64.01089			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	11.48058	100.00000	11.40452		181,200,000,000.00	1,812,000	916,000.00	
COJ05	On	05/06/2023	Spot Bond			100.00000	14.45726	100.00000	14.36148			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	18.80811	100.00000	18.68350			0.00	0	100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	15.08679	100.00000	14.98738			447,200,000,000.00	4,472,000	2,236,000.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	74.88335	100.00000	74.45051			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	102.87408	5.86800	102.86768			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	99.82623	7.17500	101.55797			0.00	0	200,000.00
CPL003	On	28/02/2017	Spot Bond			100.00000	8.84571	100.00000	10.57071			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	18.42031	100.00000	18.28676			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	97.33018	100.00000	96.57956			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	9.54595	100.00000	9.42057			200,000,000,000.00	2,000,000	1,000,000.00
CPL008	On	27/11/2012	Spot Bond			100.00000	99.99952	100.00000	99.99932			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	92.96884	100.00000	92.28357			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	93.13938	100.00000	92.45284			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.09559			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	64.89464	100.00000	64.46355			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	92.16071	100.00000	91.48801			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	92.92367	100.00000	92.23873			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	92.92367	100.00000	92.23873			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	92.91916	100.00000	92.23425			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	92.68425	100.00000	92.00108			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD02	On	01/10/2012	Spot Bond			100.00000	92.05825	100.00000	91.38465			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.25891	100,000.00000	0.21140			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	22.80046	100.00000	22.50098			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	54.45338	100.00000	54.09066			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	21.20081	100.00000	21.06035			92,200,000,000.00	922,000	15,116,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	9.93743	100.00000	9.87194			132,141,200,000.00	1,321,412	82,090,412.00
DV23	On	27/02/2023	Spot Bond			100.00000	14.78566	100.00000	14.68717			18,541,900,000.00	185,419	198,780,419.00
DVF12	On	13/10/2012	Spot Bond			100.00000	88.56585	100.00000	87.93624			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	14.21455	100.00000	14.12089			0.00	0	16,080,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	16.75148	100.00000	16.63003			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	15.06999	100.00000	14.96897			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.88095	2.55000	102.85162			0.00	0	18,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.25225	100.00000	11.17811			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	15.40537	100.00000	15.30387			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.32087	8.00000	118.24524			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.02962	100.00000	13.33075			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ178U	On	13/09/2012			100.00000	96.64524	100.00000	95.90561			0.00	0	0.00
EQ179U	On	13/09/2012			100.00000	96.63351	100.00000	95.89397			0.00	0	0.00
EQ180U	On	13/11/2012			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	26.90828	100.00000	26.72889			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	22.96027	100.00000	22.80899			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	17.90720	100.00000	17.77738			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	11.28184	100.00000	11.17649			0.00	0	0.00
ERS3A7	On	17/11/2012			100.00000	81.94411	100.00000	81.40618			0.00	0	0.00
ERS3A8	On	17/11/2014			100.00000	20.58385	100.00000	20.43461			0.00	0	0.00
ERS3B1	On	17/11/2012			100.00000	82.18530	100.00000	81.64579			0.00	0	0.00
ERS3B2	On	17/08/2014			100.00000	27.05529	100.00000	26.85914			0.00	0	0.00
ERS3C1	On	17/11/2012			100.00000	82.28579	100.00000	81.74562			0.00	0	0.00
ERS3C2	On	17/08/2014			100.00000	27.69214	100.00000	27.49137			0.00	0	0.00
ERSA10	On	17/08/2013			100.00000	54.84281	100.00000	54.44520		400,000,000,000.00	4,000,000	2,000,000.00	
ERSA11	On	17/08/2014			100.00000	26.61746	100.00000	26.42449			0.00	0	0.00
ERSA12	On	17/08/2015			100.00000	15.19018	100.00000	15.08005			0.00	0	0.00
ERSA13	On	17/08/2013			100.00000	54.85755	100.00000	54.45984		400,000,000,000.00	4,000,000	2,000,000.00	
ES15	On	30/08/2015			100.00000	19.29388	100.00000	19.16675			0.00	0	49,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	103.06004	9.25000	102.98368			767,670,801,500.00	82,991,438	736,079,438.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.69181	10.00000	100.61174			85,685,180,000.00	8,568,518	291,250,518.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.98911	7.85000	102.92413			295,997,649,950.00	37,706,707	258,887,707.00
ES33	On	15/09/2033	Spot Bond			7.50000	103.21170	7.50000	103.14976			22,790,625,000.00	3,038,750	625,858,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	95.63140	100.00000	94.90692			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.68768	100.00000	10.61020			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.40042	100.00000	10.32502			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	55.19594	100.00000	55.04096			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	55.31943	100.00000	55.16355			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	99.75245	8.37500	100.04506			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	55.93687	100.00000	55.77652			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	29.72265	100.00000	29.52681			27,000,000,000.00	270,000	17,655,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.24553	100.00000	10.17766			79,800,000,000.00	798,000	798,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	83.76110	100.00000	83.19642			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	97.07195	100.00000	96.32140			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	11.40026	100.00000	11.31761			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	9.08806	100.00000	9.02217			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	9.76422	100.00000	9.69343			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC21	On	21/12/2018			100.00000	14.22262	100.00000	14.12840			353,100,000,000.00	3,531,000	1,930,000.00
FRBC22	On	21/12/2018			100.00000	10.34659	100.00000	10.27157			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	39.23661	100.00000	38.97502			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	65.63353	100.00000	65.19871			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	53.82061	100.00000	53.46599			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	3.22735	100.00000	3.20584			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	6.48983	100.00000	6.44683			360,000,000,000.00	3,600,000	900,000.00
FRBI28	On	31/03/2028			100.00000	3.56164	100.00000	3.53805			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	4.06467	100.00000	4.03775			0.00	0	200,000.00
FRBN04	On	15/09/2015			100.00000	26.29352	100.00000	26.12027			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	26.29352	100.00000	26.12027			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	26.29352	100.00000	26.12027			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	0.32201	100.00000	0.32018			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	0.02142	100.00000	0.02130			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.01975	100.00000	0.01964			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	33.37585	100.00000	33.15474			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	57.67383	100.00000	57.25570			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	12.79280	100.00000	15.48240			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC103 On	20/03/2014	Spot Bond			100.00000	34.03851	100.00000	33.83675			0.00	0	0.00
FRC104 On	20/03/2014	Spot Bond			100.00000	30.32275	100.00000	30.14301			0.00	0	0.00
FRC105 On	24/02/2017	Spot Bond			100.00000	12.48159	100.00000	15.09481			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			100.00000	12.48159	100.00000	15.09481			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	11.93353	100.00000	11.84702			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	12.29682	100.00000	14.86468			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	12.06998	100.00000	11.98248			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	67.29269	100.00000	66.80482			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	15.48070	100.00000	15.36847			0.00	0	0.00
FRC111 On	20/08/2012	Spot Bond			100.00000	68.36666	100.00000	99.18478			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	10.58440	100.00000	10.50767			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	11.52146	100.00000	11.43793			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	33.47866	100.00000	33.23594			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	8.23568	100.00000	8.28060			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.65478	100.00000	8.70311			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	15.31086	100.00000	15.19985			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	11.49289	100.00000	11.40957			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	13.66412	100.00000	13.56505			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC120 On	20/06/2017	Spot Bond			100.00000	14.63545	100.00000	14.52935			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	11.00151	100.00000	10.92175			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	12.34996	100.00000	12.26042			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	15.99533	100.00000	15.87936			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.51178	100.00000	10.40801			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	6.76810	100.00000	6.78952			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.89341	100.00000	12.74971			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.13884	100.00000	14.97009			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.78834	100.00000	11.65695			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.49370	100.00000	12.35446			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.44522	100.00000	14.28422			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.49298	100.00000	13.34258			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.02127	100.00000	14.85384			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.86771	100.00000	15.69086			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.29452	100.00000	14.12419			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	13.78857	100.00000	13.61718			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.47785	100.00000	12.32275			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	12.26906	100.00000	12.11655			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138	On	20/09/2017			100.00000	15.09930	100.00000	14.91160			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	14.92530	100.00000	14.73978			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	14.44973	100.00000	14.27012			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	15.03391	100.00000	14.83860			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	1.14888	100.00000	1.13219			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	1.13632	100.00000	1.11862			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	1.13632	100.00000	1.11862			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	1.11804	100.00000	1.09891			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	33.92432	100.00000	33.69957			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	29.04958	100.00000	28.83896			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	18.91552	100.00000	18.77838			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	15.57823	100.00000	15.46528			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	40.50433	100.00000	40.21067			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.13796	6.90500	101.08139			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	10.45257	100.00000	10.37679			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	66.72761	100.00000	70.37577			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	60.11851	100.00000	59.68265			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	30.86719	100.00000	30.64340			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On	28/07/2017	Spot Bond			100.00000	9.10535	100.00000	9.03934			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.31519	5.87500	100.26785			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	12.31236	100.00000	12.22309			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	12.41436	100.00000	12.32435			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.74779	100.00000	4.71650			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	23.57452	100.00000	23.44096			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.35083	100.00000	4.32217			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.08760	100.00000	6.04748			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	94.07968	100.00000	93.37230			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.97762	100.00000	11.90977			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	94.16050	100.00000	93.45781			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.16833	100.00000	10.09460			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	18.24355	100.00000	18.11128			0.00	0	21,600,000.00
FRC78	On	15/06/2016	Spot Bond			100.00000	18.45869	100.00000	18.32487			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	16.63567	100.00000	16.51506			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.68809	4.73000	105.63929			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	94.60551	100.00000	93.89950			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	16.86212	100.00000	16.73988			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83	On	20/12/2016	Spot Bond			100.00000	10.99766	100.00000	10.91793			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.24435	100.00000	12.15557			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	26.85520	100.00000	26.66049			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.92171	100.00000	13.82078			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	13.49103	100.00000	13.39323			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	93.71780	100.00000	93.01841			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	93.70627	100.00000	93.00697			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	62.35072	100.00000	61.98113			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	62.35506	100.00000	61.98544			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	62.37242	100.00000	62.00270			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	63.01384	100.00000	62.55698			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.90538	100.00000	9.84666			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.16681	100.00000	14.08284			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.89523	100.00000	9.83658			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.59372	100.00000	18.48351			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.67750	100.00000	14.59050			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	12.87060	100.00000	15.57930			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	56.35233	100.00000	55.94377			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A2	On	02/08/2013			100.00000	58.62339	100.00000	58.19837			0.00	0	10,000.00
FRE2B1	On	02/08/2013			100.00000	56.41860	100.00000	56.00957			0.00	0	0.00
FRE2B2	On	02/08/2013			100.00000	58.69475	100.00000	58.26922			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	56.58173	100.00000	56.17151			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	56.63270	100.00000	56.22212			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	57.16797	100.00000	56.75350			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	57.82559	100.00000	57.40635			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	58.23850	100.00000	57.81627			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	21.68676	100.00000	21.54217			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	45.35621	100.00000	45.02737		661,000,000,000.00		6,610,000	5,610,000.00
FRJ14	On	20/07/2014			100.00000	28.80744	100.00000	28.59858			0.00	0	0.00
FRJ15	On	04/04/2015			100.00000	15.99599	100.00000	18.03126		200,000,000,000.00		2,000,000	1,000,000.00
FRJ16	On	21/01/2016			100.00000	12.84910	100.00000	12.75594			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	8.65955	100.00000	10.88920			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	9.49393	100.00000	9.42510			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	0.31811	100.00000	0.31514			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	6.48983	100.00000	6.44683			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	6.48983	100.00000	6.44683			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On	07/12/2023	Spot Bond			100.00000	6.48983	100.00000	6.44683			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.91975	100.00000	2.90051			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.24372	100.00000	7.19120			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.14966	100.00000	3.12866			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.78413	100.00000	11.69870			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.54798	100.00000	10.47151			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	86.02859	100.00000	85.43255			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	57.44834	100.00000	57.03185			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.14734	100.00000	7.09552			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	43.39862	100.00000	43.08398			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.39027	2.00000	103.36537			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	61.03442	100.00000	60.59192			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	62.47804	100.00000	62.02507			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	65.22317	100.00000	66.30344			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.78283	100.00000	0.77553			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.43876	100.00000	13.31329			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	64.67509	100.00000	64.07121			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	63.87117	100.00000	63.27480			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS72	On	09/11/2024	Spot Bond			100.00000	6.90054	100.00000	6.83611			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	8.80658	100.00000	8.72435			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	16.29338	100.00000	16.14125			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	30.52890	100.00000	30.23755			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.08623	100.00000	14.94537			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	22.67891	100.00000	22.37777			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	49.67436	100.00000	49.00750			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	30.01966	100.00000	29.82187			300,000,000.00	3,000	150,003,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	23.79387	100.00000	23.63709			1,100,000,000.00	11,000	2,183,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	100.00178	9.00000	99.92128			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.61895	8.00000	105.54320			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	14.85902	100.00000	14.76058			600,000,000,000.00	6,000,000	3,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.57047	9.00000	101.52153			126,000,000.00	14,000	6,200,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	12.58551	100.00000	12.50213			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	14.21832	100.00000	14.12361			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.62326	100.00000	10.55288			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	14.47279	100.00000	14.36787			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	18.77346	100.00000	18.59817			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC04	On	11/04/2017	Spot Bond			9.48500	103.37249	9.48500	103.29399			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	73.18311	100.00000	72.69562			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	73.32898	100.00000	72.91391			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	73.53128	100.00000	73.11356			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	98.74525	100.00000	97.96568			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	98.76139	100.00000	97.98169			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	98.86465	100.00000	98.08414			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	81.45818	100.00000	101.26856			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	67.09559	100.00000	66.72761			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66668			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978		27,157,000,000,000.00	271,570,000	271,570,000.00	
GRB85	On	25/01/2013	Spot Bond			100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
GRB88	On	25/10/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD164	On	18/01/2013			100.00000	70.73643	100.00000	70.32755			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	67.09559	100.00000	66.72761			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	7.96255	100.00000	7.90482			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	9.93241	100.00000	9.86040			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	81.38798	100.00000	101.18130			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	81.50831	100.00000	101.33089			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	81.55845	100.00000	101.39323			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	81.73895	100.00000	101.61761			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	23.39552	100.00000	23.22591			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	9.87984	100.00000	9.80822			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	13.24371	100.00000	13.14769			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	10.78196	100.00000	10.70380			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	20.22018	100.00000	20.07358			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	11.14859	100.00000	11.06776			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On	18/07/2015	Spot Bond			100.00000	10.15350	100.00000	10.02013			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	88.58352	100.00000	87.96115			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	58.53868	100.00000	58.11428			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	58.53868	100.00000	58.11428			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	53.02334	100.00000	52.72294			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	58.60003	100.00000	58.26712			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	59.03706	100.00000	58.60904		328,200,000,000.00	0.00	3,282,000	1,641,000.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	16.42059	100.00000	16.30154			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	17.91723	100.00000	17.78732			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	58.66525	100.00000	58.23993			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	59.16891	100.00000	58.73993			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	16.76635	100.00000	16.64479			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	18.26298	100.00000	18.13057			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			100.00000	58.82874	100.00000	58.40224			0.00	0	0.00
HMS1D3	On	19/07/2013	Spot Bond			100.00000	59.40623	100.00000	58.97554			0.00	0	0.00
HMS1D4	On	19/07/2015	Spot Bond			100.00000	17.21089	100.00000	17.08611			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D5On	19/07/2015	Spot Bond				100.00000	18.70752	100.00000	18.57189			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	59.40887	100.00000	58.97815			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	59.72266	100.00000	59.28967			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	17.75422	100.00000	17.62551			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	60.12083	100.00000	59.68495			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	61.17561	100.00000	60.73208			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.33291	100.00000	10.26482		741,031,800,000.00		7,410,318	34,897,318.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.48983	100.00000	6.44683			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.48432	100.00000	6.44136			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	9.66679	100.00000	9.60309		500,000,000.00		5,000	30,100,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	9.66679	100.00000	9.60309			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.52686	2.00000	100.50265			340,000.00	170	167,100,085.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.54038	2.25000	100.51413			22,500,234,000.00	10,000,104	260,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.61441	2.50000	100.58483			160,000.00	64	440,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	16.84202	100.00000	16.74634			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	95.34641	100.00000	94.62409			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	96.77235	100.00000	96.02795			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	25.98007	100.00000	25.80888		163,800,000,000.00		1,638,000	2,706,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	64.64943	100.00000	64.18072			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	18.36220	100.00000	18.22907			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	17.41378	100.00000	17.28752			0.00	0	2,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	62.14421	100.00000	61.69366			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	44.23708	100.00000	43.91635			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	30.96093	100.00000	30.73647			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	37.92567	100.00000	37.67577			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	18.47193	100.00000	18.35022			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.13325	100.00000	15.03353			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	34.70285	100.00000	34.47294			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	27.80272	100.00000	27.60115		200,000,000,000.00	0.00	2,000,000	1,000,000.00
IBL25	On	18/08/2014	Spot Bond			100.00000	26.39415	100.00000	22.29899			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.88324	1.75000	105.85984			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.04406	8.27000	99.97774			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	19.46780	100.00000	19.32665			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	8.94222	100.00000	8.87738			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.26312	100.00000	5.22844			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.91975	100.00000	2.90051			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On	02/04/2015	Spot Bond			100.00000	16.24168	100.00000	18.34170			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	8.79319	100.00000	11.06275			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.33578	8.76500	103.26314			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.16674	100.00000	17.00646		200,000,000,000.00		2,000,000	1,000,000.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.31509	100.00000	9.22812			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	62.04265	100.00000	61.63384			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	17.51937	100.00000	17.40331			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	17.51937	100.00000	17.40331			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.26876	5.00000	100.22840			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	16.40502	100.00000	16.23326			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	16.10808	100.00000	15.93943			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	21.79824	100.00000	21.65383			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	22.89177	100.00000	22.72579			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	22.89177	100.00000	22.72579			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.87269	100.00000	8.43290			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.57984	100.00000	8.51764			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	47.38287	100.00000	46.63053			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	46.91334	100.00000	46.28354			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN03E	On	13/08/2013	Spot Bond			100.00000	45.26179	100.00000	44.64739			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	23.93531	100.00000	23.77760			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	61.09296	100.00000	60.69042			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.73740	100.00000	14.63056			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	91.58162	100.00000	90.91637			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	90.04427	100.00000	89.40110			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	88.55769	100.00000	87.93551			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND239	On	25/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	3,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395		3,400,000,000,000.00	34,000,000	34,000,000	34,000,000.00
IND247	On	20/11/2012	Spot Bond			100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	51.72432	100.00000	51.04494			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	70.22901	100.00000	69.43396			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	55.20112	100.00000	68.50115			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	15.69152	100.00000	15.57776			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.16045	100.00000	17.03604			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.99762	100.00000	15.88164			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING126	On	25/11/2012	Spot Bond			100.00000	83.66953	100.00000	83.12973			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	96.77399	100.00000	96.02766			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	69.97597	100.00000	69.57844			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.86747	100.00000	9.79593			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	73.49169	100.00000	73.07419			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	26.33177	100.00000	26.14086			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.80043	100.00000	10.72213			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	97.20945	100.00000	96.45393			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	96.17011	100.00000	95.43034			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	94.67091	100.00000	93.95370			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	92.71970	100.00000	91.79250			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.55793	6.50000	100.52260			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	59.51070	100.00000	61.14985			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	95.16783	100.00000	94.45048			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	68.61336	100.00000	68.61334			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	59.59847	100.00000	59.04200			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	93.87755	100.00000	92.92929			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING159	On	05/12/2012	Spot Bond			100.00000	94.12307	100.00000	93.18808			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	93.83847	100.00000	92.90937			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.37137	100.00000	10.26536			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	74.39024	100.00000	73.05389			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	84.78211	100.00000	84.20405			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	56.83126	100.00000	56.41923			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	38.64882	100.00000	38.36861			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	38.64882	100.00000	38.36861			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	41.03229	100.00000	40.73480			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	37.09047	100.00000	36.82157			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	24.47744	100.00000	24.29998			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	19.97960	100.00000	19.83475			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	46.04034	100.00000	45.70655			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	18.15316	100.00000	17.98367			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	13.09098	100.00000	12.96875			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	11.00756	100.00000	10.90478			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.08188	8.80000	103.00914			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	37.09313	100.00000	36.84871			200,000,000.00	2,000	500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On	28/09/2015	Spot Bond			100.00000	14.40301	100.00000	14.29859			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.89762	100.00000	14.79945			462,800,000,000.00	4,628,000	17,377,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	25.94751	100.00000	25.75939			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	18.72378	100.00000	18.58803			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	20.96777	100.00000	20.82886			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.54673	100.00000	10.47026			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	10.04442	100.00000	9.97160			0.00	0	1,000,000.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.14854	2.75000	100.12625			15,581,500,000.00	5,666,000	7,066,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.73118	2.60000	103.70083			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.20348	100.00000	10.82855			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	9.67662	100.00000	9.54953			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	0.03343	100.00000	0.03299			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	69.05788	100.00000	68.60038			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	61.81034	100.00000	61.36222			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	18.43083	100.00000	18.30937			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	9.82860	100.00000	9.75735			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.49590	2.60000	102.45608			0.00	0	384,000.00
IVA133	On	18/08/2012	Spot Bond			100.00000	50.00002	100.00000	99.72678			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2012	Spot Bond			100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	69.65649	100.00000	69.25996			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.46765			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	70.10898	100.00000	69.71070			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	47.71927	100.00000	47.40227			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA244	On	01/11/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	61.30533	100.00000	60.86087			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.36634	100.00000	7.31294			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	27.64357	100.00000	27.44315			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	9.75864	100.00000	9.63046		200,000,000,000.00	0.00	2,000,000	1,000,000.00
IVF001	On	10/01/2013	Spot Bond			100.00000	80.01644	100.00000	78.98175			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	48.32637	100.00000	47.69162			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	70.18868	100.00000	69.40299			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	59.22605	100.00000	58.79667			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	58.87772	100.00000	58.45085			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.58912			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	75.29191	100.00000	74.79849			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013	Spot Bond			100.00000	71.39125	100.00000	70.98942			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	66.10329	100.00000	65.66535			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	17.27943	100.00000	17.16558			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	39.68083	100.00000	39.39315			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	17.08063	100.00000	16.95680			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	13.23160	100.00000	13.08290			2,000,000,000.00	20,000	10,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	98.27249	100.00000	97.51848			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	69.52381	100.00000	69.12879			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.46765			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	51.49686	100.00000	50.82046			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	84.88372	100.00000	84.29561			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	59.71912	100.00000	59.28616			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	29.20204	100.00000	28.99033			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF021 On	18/08/2012	Spot Bond			100.00000	76.53626	100.00000	101.76951			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	65.34607	100.00000	64.87231		600,000,000,000.00		6,000,000	3,000,000.00
MBF025 On	26/05/2014	Spot Bond			100.00000	30.62062	100.00000	30.39861		200,000,000,000.00		2,000,000	4,000,000.00
MBF026 On	05/10/2012	Spot Bond			100.00000	90.14990	100.00000	89.49663			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	21.38261	100.00000	21.22758			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.62621	100.00000	17.46163			0.00	0	140,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	85.37244	100.00000	84.79299			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	85.48333	100.00000	84.90181			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	39.58138	100.00000	39.29442			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	88.67910	100.00000	88.04868		400,000,000,000.00		4,000,000	2,000,000.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	99.19138	100.00000	98.39572			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	39.60641	100.00000	39.31926			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	81.86892	100.00000	81.33500			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	37.62940	100.00000	37.35658			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	28.92072	100.00000	28.71104			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	15.98279	100.00000	15.86691			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	19.79472	100.00000	19.65120			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.05974	100.00000	4.03031			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.91148	100.00000	9.83963			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.35328	8.00000	108.28363			32,000,000.00	4,000	4,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	95.41362	100.00000	94.68896			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	23.63423	100.00000	23.46289			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.89644	100.00000	25.72487			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.95525	100.00000	25.78330			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.95758	100.00000	12.87173			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.60040	100.00000	8.54373			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.46178	100.00000	8.40602			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.19833	8.59000	103.12721			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.14760	9.34000	101.07235			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.22842	10.01000	101.14786			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	24.53900	100.00000	24.37643			0.00	0	88,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	13.56210	100.00000	13.46378			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.30412	100.00000	8.24392			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.04548	100.00000	11.95816			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	19.62565	100.00000	19.49634			237,900,000,000.00	2,379,000	31,479,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	18.44793	100.00000	18.27569			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL02	On	31/05/2017	Spot Bond			8.78500	101.92095	8.78500	101.84915			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	66.44293	100.00000	65.96122			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	103.75249	8.00000	103.68580			56,000,000.00	7,000	10,400,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	30.36977	100.00000	30.16966			1,800,000,000.00	18,000	5,200,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	18.82999	100.00000	18.70591			0.00	0	10,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	12.70939	100.00000	12.62565			600,000,000.00	6,000	4,300,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	45.20977	100.00000	44.91026			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	5.87325	100.00000	5.83067			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10049	100.00000	0.09976			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.15201	100.00000	6.10740			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.22803	100.00000	6.18287			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	5.77188	100.00000	5.73004			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	5.83270	100.00000	5.79042			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	5.93407	100.00000	5.89104			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	5.98475	100.00000	5.94136			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.04557	100.00000	6.00174			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020	Spot Bond			100.00000	6.19762	100.00000	6.15269			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.29898	100.00000	6.25332		400,000,000,000.00	4,000,000	2,000,000.00	
N4A408	On	14/08/2020	Spot Bond			100.00000	6.41049	100.00000	6.36401			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.51185	100.00000	6.46464			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	6.56253	100.00000	6.51496			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.17073	100.00000	7.11874			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	7.88028	100.00000	7.82315			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.10049	100.00000	0.09976			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.10049	100.00000	0.09976			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	27.71773	100.00000	27.51677			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	19.74609	100.00000	19.60293			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	19.13594	100.00000	16.50819			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	8.55637	100.00000	8.49432			0.00	0	2,000,000.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	97.04892	100.00000	96.29854			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	22.35948	100.00000	22.21215		96,300,000,000.00	963,000	24,858,000.00	
NBK2B	On	15/09/2015	Spot Bond			100.00000	15.09730	100.00000	14.98784			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	16.63882	100.00000	16.52919		900,000,000.00	9,000	7,000,000.00	
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02142	100.00000	0.02130			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013	Spot Bond			100.00000	59.05288	100.00000	58.62474			0.00	0	1,000,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	23.12593	100.00000	22.97273			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	16.51938	100.00000	16.39962			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.44722	100.00000	8.38598			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	36.77975	100.00000	36.53741			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	30.11998	100.00000	29.90162			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	17.94854	100.00000	17.83027		375,200,000,000.00	0.00	3,752,000	15,433,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.66276	100.00000	11.57821			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	73.69046	100.00000	73.19651			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	86.20485	100.00000	85.61170			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	65.68932	100.00000	65.21307			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	24.62409	100.00000	24.48458			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	40.96888	100.00000	40.73678			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	23.48540	100.00000	23.35235			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	22.27247	100.00000	22.14628			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	19.15905	100.00000	19.02014			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	64.68404	100.00000	64.21508			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	62.68748	100.00000	62.23300			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN51 On	26/03/2013	Spot Bond			100.00000	62.49658	100.00000	62.04348			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	62.49658	100.00000	62.04348			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	62.49658	100.00000	62.04348			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.89846	100.00000	17.76870			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.31237	100.00000	17.18686			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	16.95973	100.00000	16.83678			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	18.67003	100.00000	18.53467			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.30425	100.00000	10.24587			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	14.69957	100.00000	14.59299			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.14931	100.00000	10.09181			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.62439	100.00000	12.53286			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.27864	100.00000	13.18237			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.55234	100.00000	12.46133			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	12.18963	100.00000	12.10126			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	91.03086	100.00000	90.59180			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.34485	100.00000	7.30312			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	43.83937	100.00000	45.14454			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	29.58896	100.00000	29.41357			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN72	On	17/03/2014			100.00000	29.50944	100.00000	29.33452			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	18.43302	100.00000	18.18826			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	1.77279	100.00000	1.74951		16,000,000,000,000.00		160,000,000	160,000,000.00
NED10	On	15/08/2012			100.00000	76.50628	100.00000	76.50626			0.00	0	0.00
NED11	On	17/09/2015			100.00000	22.24788	100.00000	22.10128			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	95.11231	100.00000	94.39177			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	79.82193	100.00000	79.32716			0.00	0	0.00
NED6	On	20/09/2013			100.00000	51.21055	100.00000	50.87313			0.00	0	0.00
NED8	On	08/02/2014			100.00000	36.85437	100.00000	36.61154		19,400,000,000.00		194,000	65,936,000.00
NED9	On	06/07/2017			100.00000	8.27432	100.00000	8.21433			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	18.96700	100.00000	18.84203		290,800,000,000.00		2,908,000	3,954,000.00
NEDH1B	On	20/11/2018			100.00000	10.66378	100.00000	13.23308			0.00	0	0.00
NET41	On	16/02/2013			100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
NET44	On	16/08/2012			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	9.56897	100.00000	9.50483			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	10.06965	100.00000	10.00330			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	13.09096	100.00000	12.99606			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	99.96322	6.82500	99.90810			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A12On	22/05/2014	Spot Bond			6.58500	99.96451	6.58500	99.91129			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond			100.00000	65.89000	100.00000	65.41229		400,000,000,000.00	4,000,000	2,000,000.00	
NQ1A15On	22/05/2015	Spot Bond			100.00000	16.34278	100.00000	16.19019		400,000,000,000.00	4,000,000	2,000,000.00	
NQ1B10On	22/05/2020	Spot Bond			100.00000	13.33951	100.00000	13.24280			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond			6.92500	99.96269	6.92500	99.90676			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond			100.00000	66.01896	100.00000	65.54033			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond			100.00000	16.48448	100.00000	16.33056			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond			100.00000	13.58805	100.00000	13.48954			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			7.32500	99.96056	7.32500	99.90143			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	66.19093	100.00000	65.71104			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	16.74549	100.00000	16.58913			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	101.13162	100.00000	100.31824			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	67.95480	100.00000	67.46213			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	101.28081	100.00000	100.46622			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	68.19762	100.00000	67.70319			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	101.35541	100.00000	100.54022			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	68.50115	100.00000	68.00451			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	68.89572	100.00000	68.39623			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D5On	22/05/2020	Spot Bond			100.00000	11.09019	100.00000	11.00978			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	99.95582	8.21500	99.88958			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	53.03995	100.00000	52.68633		800,000,000,000.00		8,000,000	34,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	36.83747	100.00000	36.59475			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	15.19763	100.00000	15.09695			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	65.63353	100.00000	65.19871			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	15.70165	100.00000	15.59819		548,700,000,000.00		5,487,000	4,938,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.39658	100.00000	7.34700			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	14.65827	100.00000	14.56117			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	59.12227	100.00000	58.69364			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	28.80197	100.00000	28.59316			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	28.64787	100.00000	28.44017			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	9.92424	100.00000	9.85229			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	19.92805	100.00000	19.78358			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	49.62133	100.00000	48.96957			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	9.80174	100.00000	9.67300			0.00	0	500,000.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	12.07785	100.00000	11.99028			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	12.12904	100.00000	12.04110			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B1On	18/10/2015	Spot Bond			100.00000	12.15975	100.00000	12.07159			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	12.89687	100.00000	12.80336			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	13.71589	100.00000	13.61644			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	18.83476	100.00000	18.69820			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	18.38631	100.00000	18.26451		70,200,000,000.00	702,000	98,083,000.00	
OTCA05On	30/04/2013	Spot Bond			100.00000	57.52280	100.00000	57.10576			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	28.29788	100.00000	28.09272			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	57.44596	100.00000	57.02948			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	28.09049	100.00000	27.88683			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	11.95167	100.00000	11.86503			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	85.53466	100.00000	84.95146			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.26138	100.00000	4.20541			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	85.87920	100.00000	85.29365			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	11.94457	100.00000	11.87689			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.32805	100.00000	18.19518			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	4.26153	100.00000	4.23064			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	63.43255	100.00000	62.83380			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP03	On	21/02/2013	Spot Bond			100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
PNP05	On	21/08/2012	Spot Bond			100.00000	99.72677	100.00000	98.91599			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.00000	99.99993	100.00000	99.99973			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	30.94238	100.00000	30.71804			400,000,000,000.00	4,000,000	2,000,000.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	79.52003	100.00000	79.02814			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	94.83589	100.00000	94.11924			0.00	0	3,000,000.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	63.57937	100.00000	63.11841			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	63.75119	100.00000	63.28898			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	43.81036	100.00000	43.49273			400,000,000,000.00	4,000,000	2,000,000.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	94.88259	100.00000	94.16559			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	31.10005	100.00000	30.87458			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	79.69230	100.00000	79.19935			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	64.03754	100.00000	63.57327			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	43.88926	100.00000	43.57106			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	94.96431	100.00000	94.24670			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	31.45249	100.00000	31.22447			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	64.55299	100.00000	64.08498			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	95.17446	100.00000	94.45527			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F	On	15/06/2014			100.00000	31.84204	100.00000	31.61118			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	65.01116	100.00000	64.53983			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	37.54017	100.00000	37.60580		600,000,000,000.00		6,000,000	3,000,000.00
PRP1A3	On	01/10/2012			100.00000	91.06055	100.00000	90.39425			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	91.08297	100.00000	90.41651			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	91.17265	100.00000	90.50554			0.00	0	0.00
R009P	On	15/09/2014			100.00000	18.65316	100.00000	18.53026			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00201	100.00000	0.00200			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.67000	127.56985	5.67000	127.51172		196,778,220,917,670.00		705,153,601	24,983,931,000.00
R158P	On	15/09/2015			100.00000	8.29030	100.00000	8.23567			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.68458	100.00000	3.66030			0.00	0	0.00
R179	On	01/08/2013			100.00000	52.13788	100.00000	51.79434			0.00	0	0.00
R186	On	21/12/2026			7.56000	127.16694	7.48000	127.90804		105,609,901,073,040.00		969,563,634	8,782,852,518.00
R187P	On	21/12/2026			100.00000	0.00089	100.00000	0.00089			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00040	100.00000	0.00039			0.00	0	0.00
R189	On	31/03/2013			218.49239	91.47880	218.47075	90.37663			0.00	0	1,284,750,800.00
R197	On	07/12/2023			1.51000	269.62694	1.49000	270.05446		300,748,308,150.00		199,171,065	128,773,065.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			5.05000	109.48005	5.09000	109.34345			1,191,099,903,350.00	235,861,367	2,384,561,367.00
R202	On	07/12/2033	Spot Bond			2.07000	199.38266	2.06800	199.39598			1,658,515,764,150.00	801,215,345	1,156,865,345.00
R2023	On	28/02/2023	Spot Bond			8.00000	101.49389	8.00000	101.32343			19,765,752,000,000.00	470,719,000	3,202,067,000.00
R203	On	15/09/2017	Spot Bond			6.13500	112.63279	6.10000	112.73651			8,503,777,438,920.00	386,108,792	6,367,814,000.00
R204	On	21/12/2018	Spot Bond			6.42500	109.39055	6.39000	109.52300			7,571,172,384,325.00	178,392,589	5,189,977,700.00
R2048	On	28/02/2048	Spot Bond			8.75000	103.59755	8.75000	103.38653			8,438,500,000,000.00	964,400,000	898,900,000.00
R205	On	31/03/2014	Spot Bond			100.00000	28.69657	100.00000	28.48852			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.19500	103.80487	5.18000	103.78208			8,914,624,530,040.00	716,000,872	2,175,630,872.00
R207	On	15/01/2020	Spot Bond			6.74000	103.63415	6.68000	103.93072			16,129,278,272,820.00	393,067,993	7,945,360,000.00
R208	On	31/03/2021	Spot Bond			6.92000	101.51962	6.82500	102.07044			39,205,764,087,400.00	665,572,845	8,446,925,661.00
R209	On	31/03/2036	Spot Bond			8.16500	82.50479	8.07000	83.29007			51,978,264,226,340.00	365,984,596	8,570,324,000.00
R210	On	31/03/2028	Spot Bond			1.91000	152.14517	1.91000	152.10952			372,546,403,430.00	195,050,473	149,769,000.00
R211	On	31/01/2017	Spot Bond			0.55000	121.20747	0.55000	121.19252			4,564,743,150.00	8,299,533	1,509,026,000.00
R212	On	31/01/2022	Spot Bond			1.45500	124.11733	1.43000	124.35342			241,053,253,245.00	165,672,339	918,861,339.00
R213	On	28/02/2031	Spot Bond			8.00000	93.70992	7.91000	94.45687			24,248,774,992,000.00	031,096,874	3,679,453,288.00
R214	On	28/02/2041	Spot Bond			6.50000	103.05384	6.50000	103.00041			53,378,010,049,000.00	212,001,546	4,851,150,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	62.95443	100.00000	62.53962			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C	On	15/09/2013	Spot Bond			100.00000	41.96962	100.00000	41.69308			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	27.97975	100.00000	27.79539			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	18.65316	100.00000	18.53026			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.43544	100.00000	12.35350			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.29030	100.00000	8.23567			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.52686	100.00000	5.49045			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.68458	100.00000	3.66030			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	50.76359	100.00000	50.42728			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	33.84239	100.00000	33.61819			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	22.56160	100.00000	22.41213			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	15.04106	100.00000	14.94142			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.02738	100.00000	9.96095			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.68492	100.00000	6.64063			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.45661	100.00000	4.42709			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.97107	100.00000	2.95139			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.98072	100.00000	1.96759			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.32048	100.00000	1.31173			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	0.88032	100.00000	0.87449			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.58688	100.00000	0.58299			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.39125	100.00000	0.38866			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.26084	100.00000	0.25911			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.17389	100.00000	0.17274			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11593	100.00000	0.11516			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07728	100.00000	0.07677			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05152	100.00000	0.05118			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03435	100.00000	0.03412			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02290	100.00000	0.02275			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01527	100.00000	0.01516			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01018	100.00000	0.01011			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00678	100.00000	0.00674			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00452	100.00000	0.00449			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00302	100.00000	0.00300			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00201	100.00000	0.00200			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00134	100.00000	0.00133			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00089	100.00000	0.00089			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On	21/06/2027	Spot Bond			100.00000	0.00060	100.00000	0.00059			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00040	100.00000	0.00039			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	34.12888	100.00000	33.88144			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	59.92148	100.00000	59.48706			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	13.60463	100.00000	13.50600			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	17.51261	100.00000	19.68591			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	1.95329	100.00000	1.92763			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	97.83975	100.00000	97.07736			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	96.52887	100.00000	95.78823			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	64.96646	100.00000	64.35986			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	64.88976	100.00000	64.27048			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	16.96227	100.00000	16.83930			0.00	0	0.00
RDFC04	On	06/09/2012	Spot Bond			100.00000	98.34456	100.00000	97.57824			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	94.62418	100.00000	93.91450			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	87.67658	100.00000	87.05914			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	21.22297	100.00000	21.06910			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	102.92610	5.87500	102.87780			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.00000	83.08039	100.00000	82.53140			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On	03/06/2014			100.00000	32.07106	100.00000	31.83854			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	68.06141	100.00000	67.56797			0.00	0	0.00
RP002	On	28/02/2013			100.00000	68.44748	100.00000	67.95123			0.00	0	0.00
RP004	On	25/11/2014			100.00000	25.47525	100.00000	25.29056			0.00	0	0.00
RP005	On	31/03/2017			100.00000	12.56584	100.00000	12.49136			0.00	0	0.00
RP006	On	30/04/2019			100.00000	12.11297	100.00000	12.02516			0.00	0	0.00
RP007	On	30/04/2016			100.00000	13.89700	100.00000	13.79625			0.00	0	0.00
RP008	On	30/04/2016			100.00000	13.89700	100.00000	13.79625			0.00	0	0.00
RP009	On	16/07/2013			100.00000	51.85716	100.00000	51.17603			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	33.48354	100.00000	33.24078			0.00	0	0.00
RPG01U	On	25/02/2014			100.00000	25.22536	100.00000	25.07583			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	23.64587	100.00000	23.47444			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	100.40922	5.25000	100.36681			0.00	0	0.00
RPP01U	On	31/08/2018			100.00000	0.45994	100.00000	0.45664			0.00	0	0.00
RPP02U	On	12/09/2012			100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
RPP03U	On	10/10/2012			100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
RPP04U	On	07/10/2016			100.00000	2.50541	100.00000	2.48724			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05U	On	21/01/2013	Spot Bond			100.00000	88.29175	100.00000	87.78626			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.11513	100.00000	13.02825			59,500,000,000.00	595,000	6,691,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.76069	100.00000	7.71660			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	81.29454	100.00000	101.01352			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	15.95165	100.00000	15.84655			486,900,000,000.00	4,869,000	88,469,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	12.19575	100.00000	12.10734			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.12629	8.00000	109.05615			74,792,000,000.00	9,349,000	25,349,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.59800	100.00000	7.54291			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	9.03827	100.00000	8.97275			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	0.00391	100.00000	0.00387			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	21.32229	100.00000	21.18180			354,900,000,000.00	3,549,000	19,871,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	65.64667	100.00000	65.21177			0.00	0	46,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.19956	100.00000	12.11874			445,900,000,000.00	4,459,000	11,755,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	122.74111	5.75000	122.67446			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	45.14904	100.00000	44.85156			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	63.16798	100.00000	62.74950			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	26.29352	100.00000	26.12027			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	26.29352	100.00000	26.12027			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	26.29352	100.00000	26.12027			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	65.54546	100.00000	65.11358			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.18840	100.00000	13.10150			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	26.29352	100.00000	26.12027			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	26.29352	100.00000	26.12027			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	65.63353	100.00000	65.19871			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	65.63353	100.00000	65.19871			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.15798	100.00000	9.09159			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	32.67540	100.00000	32.43850			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	24.22390	100.00000	24.04828			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.66180	100.00000	10.58450			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	61.96529	100.00000	61.51605			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	38.07835	100.00000	37.80228			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.88267	100.00000	13.79119			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	38.06755	100.00000	37.79156			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.22233	100.00000	10.14821			0.00	0	4,400,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.60303	100.00000	8.54066			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	0.87643	100.00000	0.87062			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.09548	100.00000	9.02954			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.64510	100.00000	11.56795			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.61833	10.05000	102.53634			0.00	0	1,500,000.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.53344	100.00000	9.06377			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	16.51240	100.00000	16.39269		4,400,000,000,000.00	44,000,000	22,000,000.00	
SBS23	On	23/05/2017	Spot Bond			100.00000	7.90113	100.00000	7.82735			0.00	0	5,000,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	6.51380	100.00000	6.45298			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	107.34572	8.00000	107.29968		232,000,000.00	29,000	4,000,000.00	
SBS3	On	25/05/2026	Spot Bond			100.00000	9.93417	100.00000	9.86871			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.67700	100.00000	10.60665		700,000,000.00	7,000	1,861,000.00	
SBS7	On	26/03/2013	Spot Bond			100.00000	69.89954	100.00000	69.43898			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	16.39089	100.00000	16.28288		1,100,000,000.00	11,000	4,600,000.00	
SBSI10	On	03/07/2013	Spot Bond			100.00000	60.42412	100.00000	60.02126			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.48983	100.00000	6.44683			0.00	0	100,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.26312	100.00000	5.22844			0.00	0	200,000.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.84168	100.00000	11.75582			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	78.06984	100.00000	77.62030			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM221	On	17/02/2013	Spot Bond			100.00000	66.84982	100.00000	70.50954			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.64273	100.00000	2.62357			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04237	100.00000	0.04206			0.00	0	0.00
SHPCBLO	On	03/04/2017	Spot Bond			6.50000	100.55793	6.50000	100.52260			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.69971	100.00000	11.61488			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	61.84972	100.00000	61.40131			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.93156	100.00000	17.80156			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.47326	100.00000	10.39733			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.28000	8.75000	102.23181			52,500,000.00	6,000	800,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	50.29556	100.00000	49.96416			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	13.31156	100.00000	13.22386			48,900,000,000.00	489,000	18,689,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	55.94159	100.00000	55.57098			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	13.18840	100.00000	13.10150			0.00	0	10,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	22.38201	100.00000	22.21974			400,000,000,000.00	4,000,000	2,000,000.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	9.59442	100.00000	9.52486			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	13.21911	100.00000	13.12328			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.10196	100.00000	8.04323			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	14.79538	100.00000	14.69736			364,400,000,000.00	3,644,000	1,822,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On	20/04/2015	Spot Bond			100.00000	17.21884	100.00000	17.05806			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	10.84426	100.00000	10.76564			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.38081	100.00000	10.30554			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	10.29323	100.00000	10.19712			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.19285	100.00000	9.12191			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.41589	6.75000	102.34606			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	23.00071	100.00000	22.89249			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.69912	7.25000	100.64067			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.64762	100.00000	9.55754			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	100.62969	8.75000	100.45748			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	104.35991	13.50000	104.08759			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	0.01289	100.00000	0.01274			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	50.00001	100.00000	99.45504			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	50.00001	100.00000	99.45504			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	79.00433	100.00000	78.49462			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN861 On	22/11/2012	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	70.59961	100.00000	70.19231			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	70.59961	100.00000	70.19231			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	70.46332	100.00000	70.05758			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	67.34317	100.00000	66.97248			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.10898			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	70.10898	100.00000	69.71070			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	70.10898	100.00000	69.71070			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.18318			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	66.84982	100.00000	66.44486			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	47.71927	100.00000	47.40227			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	47.71927	100.00000	47.40227			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN922 On	20/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.18478			0.00	0	0.00
SYN923 On	21/08/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
SYN924 On	22/08/2012	Spot Bond			100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
SYN925 On	23/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.33333			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	47.71927	100.00000	47.40227			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	47.71927	100.00000	47.40227			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
SYN932 On	17/08/2012	Spot Bond			100.00000	66.66669	100.00000	66.66667			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	80.57395	100.00000	80.04386			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN940	On	20/09/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	24.13647	100.00000	23.97657			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	12.32988	100.00000	12.24820			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	30.72269	100.00000	30.52027			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	36.72314	100.00000	36.48117			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	70.19231	100.00000	69.78967			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	68.22430	100.00000	67.84387			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.02955	6.27500	99.97912			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	59.67247	100.00000	59.23985			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	58.81036	100.00000	58.38398			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	14.80953	100.00000	14.70216		300,000,000,000.00	0.00	3,000,000	3,000,000.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.85951	8.00000	102.79375			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	101.29313	6.27000	101.24178			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	37.90462	100.00000	37.67994			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	36.24149	100.00000	35.90310		600,000,000,000.00	0.00	6,000,000	3,000,000.00
TFS98	On	14/09/2012	Spot Bond			100.00000	93.58974	100.00000	92.87532			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS99	On	23/10/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.67777	100.00000	7.60608			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.89951	100.00000	7.82575			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.42061	100.00000	8.36512			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.37624	100.00000	8.29804			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.39625	100.00000	9.30852			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	13.60932	100.00000	13.48225			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	87.40308	100.00000	86.78900			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	11.20653	100.00000	11.12528			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	87.33960	100.00000	86.72597			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	88.20690	100.00000	87.58718			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	87.52144	100.00000	86.90654			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	87.75819	100.00000	87.14161			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	6.85207	100.00000	6.80239		44,311,400,000.00	443,114	221,557.00	
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.33956	100.00000	7.28636			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	7.66457	100.00000	7.60900			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	8.31456	100.00000	8.25428			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	8.74790	100.00000	8.68448			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D1 On	18/04/2036	Spot Bond			100.00000	13.34122	100.00000	13.24450			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.90342	100.00000	10.82436		400,000,000,000.00	4,000,000	2,000,000.00	
THE9A2 On	18/01/2016	Spot Bond			100.00000	13.04532	100.00000	12.95074			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	11.15427	100.00000	11.07340			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.50207	100.00000	7.44768			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.61040	100.00000	7.55523			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.66457	100.00000	7.60900			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	10.98703	100.00000	10.90738			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	11.15427	100.00000	11.07340			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	11.72913	100.00000	11.64409			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	8.20623	100.00000	8.14673			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	11.72913	100.00000	11.64409			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	12.56530	100.00000	12.47421			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000	9.28956	100.00000	9.22221			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			100.00000	12.51304	100.00000	12.42233			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond			100.00000	16.69391	100.00000	16.57287			0.00	0	0.00
THE9D2 On	18/07/2039	Spot Bond			100.00000	13.62289	100.00000	13.52412			0.00	0	0.00
THE9D3 On	18/07/2016	Spot Bond			100.00000	16.85069	100.00000	16.72852			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL13	On	31/12/2013	Spot Bond			100.00000	42.26031	100.00000	41.95392			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	25.22042	100.00000	25.05333			600,700,000,000.00	6,007,000	6,600,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.90714	6.00000	102.85800			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.78173	100.00000	12.69751			4,182,500,000,000.00	41,825,000	1,041,365,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	14.93568	100.00000	14.83727			1,629,000,000.00	16,290	302,883,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	13.65171	100.00000	13.56176			2,058,600,000,000.00	20,586,000	152,255,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	9.52335	100.00000	14.18903			168,700,000,000.00	1,687,000	149,387,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.04570	100.00000	10.97292			1,002,400,000,000.00	10,024,000	33,423,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.70596	10.00000	99.62592			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.71327	9.75000	99.63522			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.71997	100.00000	9.64497			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.46765			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	70.10898	100.00000	69.71070			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	96.56085	100.00000	95.80052			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP131	On	03/05/2013	Spot Bond			100.00000	61.49880	100.00000	61.14943			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	55.39951	100.00000	55.08479			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	15.68482	100.00000	15.58147			0.00	0	199,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	83.87430	100.00000	83.32847			14,000,000,000.00	140,000	70,000.00
UTR041	On	19/04/2014	Spot Bond			100.00000	28.92009	100.00000	28.71043			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.96139	100.00000	11.87467			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.34335	100.00000	18.21035			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	16.03834	100.00000	15.93266			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	83.45059	100.00000	82.89052			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	38.69202	100.00000	38.41151			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	83.47628	100.00000	82.91604			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	38.66602	100.00000	38.37300			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	83.56877	100.00000	83.00790			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	39.10834	100.00000	38.82479			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.07038	100.00000	15.92033			200,000,000,000.00	2,000,000	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On	08/05/2016	Spot Bond			100.00000	11.47673	100.00000	11.36957			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.43834	100.00000	9.35022			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	73.38752	100.00000	72.97062			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	97.85523	100.00000	99.84109			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.03539	100.00000	11.96721			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	19.06593	100.00000	18.94030			46,721,800,000.00	467,218	64,173,218.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.11481	100.00000	11.04071			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	20.44363	100.00000	20.30892			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.72906	100.00000	12.64519			400,000,000,000.00	4,000,000	20,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.20519	100.00000	11.13136			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.99680	100.00000	10.92434			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.90418	100.00000	10.83233			10,200,000,000.00	102,000	27,102,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	43.38576	100.00000	43.10143			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	35.45425	100.00000	35.21936			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.82337	100.00000	9.75864			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	27.05665	100.00000	26.87741			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	22.10257	100.00000	21.95694			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.68630	100.00000	7.63538			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			100.00000	15.77681	100.00000	15.67285			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.80174	100.00000	9.73716			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.31296	100.00000	0.31089			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.10956	100.00000	6.07495			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02460	100.00000	0.02446			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.10956	100.00000	6.07495			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.36903	100.00000	16.27604			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.74634	100.00000	16.65121			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.69925	100.00000	15.61006			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.69925	100.00000	15.61006			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.88628	100.00000	14.80171			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.88628	100.00000	14.80171			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.08863	100.00000	14.00859			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.08863	100.00000	14.00859			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.25797	100.00000	13.18265			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.25797	100.00000	13.18265			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017	On	20/08/2015	Spot Bond			100.00000	12.50000	100.00000	12.42918			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.50000	100.00000	12.42918			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.76496	100.00000	11.69831			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.76496	100.00000	11.69831			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.13623	100.00000	11.07314			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.54111	100.00000	10.48139			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.87949	100.00000	7.83473			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.44314	100.00000	7.40085			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.00429	100.00000	6.96450			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.00429	100.00000	6.96450			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.62898	100.00000	6.59133			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.26188	100.00000	6.22543			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.87989	100.00000	5.84525			0.00	0	0.00

Total for j-Bonds : 765,239,315,637,480.00 ,017,345,518 102,432,695,877.00

Grand Total: 5,239,458,337,934.00 117,363,505 02,434,116,344.00