



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 22/08/2012

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			8.35290	8.35290	8.24910	8.24910		14.96	113,156,736.30	13,547	246,178.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,099.44640	1.09945	1,203.122	20.07	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.34640	0.00035	0.222	20.07	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			949.84870	0.94985	1,053.361	18.91	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.74870	0.00075	0.461	18.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			850.35870	0.85036	953.658	18.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			1.25870	0.00126	0.758	18.14	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			5.86470	0.00586	7.900	22.57	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,056.76470	1.05676	955.000	22.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			12.79670	0.01280	17.219	20.05	34,438.60	2,000	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			763.69670	0.76370	664.319	20.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			9.90520	0.00991	13.229	20.94	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			860.80520	0.86081	760.329	20.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			7.57550	0.00758	10.320	21.82	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			958.47550	0.95848	857.419	21.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			41.52470	0.04152	58.690	16.75	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			392.42470	0.39242	305.790	16.75	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			25.85850	0.02586	35.491	17.83	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			526.75850	0.52676	432.591	17.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			22.30900	0.02231	30.501	18.28	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			573.20900	0.57321	477.601	18.28	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			81.68980	0.08169	114.330	15.32	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			232.58980	0.23259	161.430	15.32	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			58.28320	0.05828	82.113	16.04	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			309.18320	0.30918	229.213	16.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			49.19180	0.04919	69.441	16.40	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			350.09180	0.35009	266.541	16.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			159.58040	0.15958	221.545	14.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			110.48040	0.11048	68.645	14.89	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			133.84400	0.13384	189.561	14.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			134.74400	0.13474	86.661	14.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			129.60880	0.12961	183.513	14.91	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			140.50880	0.14051	90.613	14.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			372.44520	0.37245	465.208	15.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			23.34520	0.02335	12.308	15.06	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			291.40300	0.29140	375.325	14.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			42.30300	0.04230	22.425	14.79	44,850.20	2,000	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			219.91870	0.21992	293.710	14.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			70.81870	0.07082	40.810	14.84	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			751.32200	0.75132	854.154	17.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			2.22200	0.00222	1.254	17.37	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			556.37250	0.55637	656.930	16.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			7.27250	0.00727	4.030	16.21	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			508.76560	0.50877	608.257	15.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			9.66560	0.00967	5.357	15.92	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.45020	8.45020	8.34620	8.34620		16.21	55,027,702.40	6,512	74,899.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			35.52360	0.03552	40.533	25.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,089.32360	2.08932	1,990.333	25.14	0.00	0	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	11.10	Call			17.95280	0.01795	22.912	27.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,771.75280	2.77175	2,672.712	27.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			131.95460	0.13195	153.323	18.73	306,646.40	2,000	29,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			785.75460	0.78575	703.123	18.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			117.80320	0.11780	136.618	19.21	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			871.60320	0.87160	786.418	19.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			77.36290	0.07736	88.990	21.09	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,231.16290	1.23116	1,138.790	21.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			320.32060	0.32032	374.552	15.72	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			274.12060	0.27412	224.352	15.72	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			215.32490	0.21532	251.485	16.89	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			469.12490	0.46912	401.285	16.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			167.28350	0.16728	195.126	17.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			621.08350	0.62108	544.926	17.79	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			450.02110	0.45002	519.237	14.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			153.82110	0.15382	119.037	14.90	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			421.07170	0.42107	487.239	15.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			174.87170	0.17487	137.039	15.06	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			343.31820	0.34332	400.470	15.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			247.11820	0.24712	200.270	15.55	500,675.75	2,500	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			512.58320	0.51258	592.979	14.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			116.38320	0.11638	92.779	14.94	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			480.52180	0.48052	555.507	14.92	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			134.32180	0.13432	105.307	14.92	210,614.80	2,000	10,790.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.55130	8.55130	8.44820	8.44820		16.80	85,513.00	10	21,472.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			82.65330	0.08265	89.443	25.00	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,484.45330	2.48445	2,388.143	25.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			176.62430	0.17662	195.582	20.53	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,278.42430	1.27842	1,194.282	20.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			117.11720	0.11712	128.233	22.84	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,868.91720	1.86892	1,776.933	22.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			96.14490	0.09614	104.706	24.01	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,197.94490	2.19794	2,103.406	24.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			641.80750	0.64181	714.787	15.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			193.60750	0.19361	163.487	15.13	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			582.60310	0.58260	648.200	15.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			234.40310	0.23440	196.900	15.20	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			245.90350	0.24590	273.544	18.86	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			897.70350	0.89770	822.244	18.86	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.64230	8.64230	8.54060	8.54060		17.33	0.00	0	6,492.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			459.62940	0.45963	502.226	17.62	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			659.02940	0.65903	599.926	17.62	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			456.53790	0.45654	498.843	17.66	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			665.93790	0.66594	606.543	17.66	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			453.46980	0.45347	495.485	17.69	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			672.86980	0.67287	613.185	17.69	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.76130	8.76130	8.65840	8.65840		17.82	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			990.50290	0.99050	1,059.150	15.81	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			332.10290	0.33210	297.850	15.81	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			589.92630	0.58993	632.336	18.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			931.52630	0.93153	871.036	18.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.10550	9.10550	9.00070	9.00070		18.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,431.37200	1.43137	1,507.219	16.30	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			430.67200	0.43067	401.719	16.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.44970	9.44970	9.34310	9.34310		19.45	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.35290	8.35290	8.24910	8.24910		14.96	0.00	0	1,240.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			6,029.24080	0.06029	8,490.199	15.96	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			30,119.24080	0.30119	22,200.199	15.96	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			4,152.47360	0.04152	5,869.025	16.75	0.00	0	60.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	17/09/2012	Foreign Exchange Future	8.60	Put			39,242.47360	0.39242	30,579.025	16.75	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future			8.45020	8.45020	8.34620	8.34620		16.21	0.00	0	77.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Call			21,812.41930	0.21812	25,474.153	16.84	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Put			46,192.41930	0.46192	39,454.153	16.84	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.55130	8.55130	8.44820	8.44820			0.00	0	15.00
\$ / 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			24,180.00000	0.24180	13,870.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.64230	8.64230	8.54060	8.54060		17.33	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			45,346.98190	0.45347	49,548.486	17.69	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			67,286.98190	0.67287	61,318.486	17.69	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			45,962.94210	0.45963	50,222.586	17.62	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			65,902.94210	0.65903	59,992.586	17.62	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			45,653.78520	0.45654	49,884.275	17.66	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			66,593.78520	0.66594	60,654.275	17.66	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.19470	13.19470	13.01740	13.01740		12.84	131,947.00	10	11,980.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,667.88450	1.66788	1,844.865	18.26	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			0.48450	0.00048	0.165	18.26	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			875.02500	0.87502	1,048.541	15.11	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			7.62500	0.00763	3.841	15.11	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			55.46870	0.05547	93.149	13.73	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			488.06870	0.48807	348.449	13.73	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			16.30370	0.01630	30.811	15.16	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			848.90370	0.84890	686.111	15.16	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.34550	13.34550	13.16750	13.16750		13.69	66,727.50	5	1,980.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			229.79360	0.22979	285.485	14.61	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			762.29360	0.76229	639.985	14.61	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			137.52640	0.13753	174.669	15.88	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,170.02640	1.17003	1,029.169	15.88	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			324.86170	0.32486	397.024	13.74	0.00	0	0.00

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£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			527.36170	0.52736	421.524	13.74	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			268.92640	0.26893	331.559	14.21	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			651.42640	0.65143	536.059	14.21	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.50260	13.50260	13.32580	13.32580		15.63	0.00	0	2,355.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			761.96170	0.76196	846.282	23.02	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,136.16170	1.13616	1,043.682	23.02	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			684.61010	0.68461	763.081	23.02	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,258.81010	1.25881	1,160.481	23.02	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			517.94850	0.51795	582.526	23.02	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,592.14850	1.59215	1,479.926	23.02	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			832.80560	0.83281	922.188	23.02	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,037.00560	1.03701	949.588	23.02	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10540	0.10540	0.10390	0.10390		17.99	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			36.02430	0.00036	52.890	17.99	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			646.02430	0.00646	512.890	17.99	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10680	0.10680	0.10530	0.10530		19.60	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			280.11540	0.00280	330.628	19.60	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			750.11540	0.00750	650.628	19.60	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.41410	10.41410	10.29410	10.29410		11.99	29,482,317.10	2,831	23,732.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			847.10780	0.84711	965.841	16.09	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			3.00780	0.00301	1.741	16.09	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			554.25640	0.55426	669.920	13.97	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			10.15640	0.01016	5.820	13.97	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			416.37270	0.41637	525.094	12.91	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			22.27270	0.02227	10.994	12.91	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			187.49700	0.18750	268.712	12.36	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			93.39700	0.09340	54.612	12.36	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			4.28960	0.00429	6.724	15.36	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			910.18960	0.91019	792.624	15.36	0.00	0	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	17/09/2012	Foreign Exchange Future	11.25	Call			3.53070	0.00353	5.532	15.57	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			959.43070	0.95943	841.432	15.57	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.54800	10.54800	10.42800	10.42800		13.42	0.00	0	53,794.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			147.70670	0.14771	176.337	14.90	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			719.70670	0.71971	628.337	14.90	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			130.89130	0.13089	155.535	15.23	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			802.89130	0.80289	707.535	15.23	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			83.12110	0.08312	98.489	16.71	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,155.12110	1.15512	1,050.489	16.71	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			323.91430	0.32391	388.787	13.24	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			295.91430	0.29591	240.787	13.24	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			185.63230	0.18563	221.849	14.31	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			577.63230	0.57763	493.849	14.31	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			157.05890	0.15706	187.872	14.74	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			679.05890	0.67906	589.872	14.74	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			968.76540	0.96877	1,077.657	13.64	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			40.76540	0.04077	29.657	13.64	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			374.44880	0.37445	444.918	13.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			246.44880	0.24645	196.918	13.13	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.68990	10.68990	10.57110	10.57110		13.94	0.00	0	250.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			313.64040	0.31364	353.126	14.73	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			712.54040	0.71254	633.226	14.73	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.99570	10.99570	10.87830	10.87830		14.96	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			631.64120	0.63164	677.835	15.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			953.34120	0.95334	882.135	15.33	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.87352	106.87352	106.89767	106.89767			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,907.67000	6.90767	6,883.520		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			6,897.67000	6.89767	6,873.520		0.00	0	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	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			6,887.67000	6.88767	6,863.520		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			104.21381	104.21381	104.23236	104.23236			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,242.36000	5.24236	5,223.810		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			5,232.36000	5.23236	5,213.810		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			5,222.36000	5.22236	5,203.810		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			110.72440	110.72440	110.74398	110.74398			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			6,753.98000	6.75398	6,734.400		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			6,743.98000	6.74398	6,724.400		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			6,733.98000	6.73398	6,714.400		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			469.37300	469.37300	468.29700	468.29700			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			476.12800	476.12800	475.03500	475.03500			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			421.54900	421.54900	420.66200	420.66200			0.00	0	885.00
ALBI	On	07/02/2013	Index Future			427.61500	427.61500	426.71500	426.71500			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.70350	8.70350	8.64940	8.64940		11.39	8,703.50	1	8,179.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			260.08330	0.26008	303.368	11.71	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			30.68330	0.03068	19.868	11.71	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.72950	8.72950	8.67600	8.67600		11.98	0.00	0	10,094.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			352.94510	0.35295	386.203	11.82	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			136.94510	0.13695	116.703	11.82	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.76300	8.76300	8.70990	8.70990		12.36	96,393.00	11	3,801.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			425.39160	0.42539	455.510	12.03	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			225.49160	0.22549	202.510	12.03	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			8.90400	8.90400	8.83410	8.83410		14.23	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.40920	8.40920	8.36900	8.36900		10.77	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			156.07160	0.15607	182.508	10.98	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			57.07160	0.05707	43.308	10.98	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.48930	8.48930	8.44930	8.44930		11.77	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			271.37300	0.27137	295.150	11.64	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			172.07300	0.17207	155.850	11.64	0.00	0	0.00
CF CAN On	17/09/2012	Can-Do Future			0.12450	0.12450	0.19390	0.19390			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.04030	0.04030	0.02550	0.02550			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.10340	0.10340	0.15990	0.15990			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.04110	0.04110	0.02770	0.02770			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.04640	0.04640	0.10050	0.10050			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.14970	0.14970	0.09470	0.09470			0.00	0	4,800.00
CF CAN On	14/12/2012	Can-Do Future			0.12520	0.12520	0.10690	0.10690			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.67340	8.67340	8.57280	8.57280		13.41	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			38.01090	0.03801	52.070	14.92	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			375.21090	0.37521	288.670	14.92	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.79290	8.79290	8.69280	8.69280		15.32	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			184.47230	0.18447	215.600	16.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	14/12/2012	Foreign Exchange Future		9.04	Put			531.67230	0.53167	462.699	16.32	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry				8.33000	8.33000	8.22640	8.22640		12.91	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.24	Call			57.70590	0.05771	113.160	13.51	0.00	7,000	7,000.00
DAAV On	28/08/2012	Any day expiry		8.24	Put			71.30590	0.07131	23.161	13.51	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.31	Call			34.38640	0.03439	66.126	13.05	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.31	Put			117.98640	0.11799	46.126	13.05	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.32	Call			31.96750	0.03197	61.357	13.20	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.32	Put			125.56750	0.12557	51.357	13.20	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.33	Call			29.71310	0.02971	56.878	13.35	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.33	Put			133.31310	0.13331	56.878	13.35	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry				8.33350	8.33350	8.22980	8.22980		14.06	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry		7.40	Call			830.00000	0.83000	934.000	22.92	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry		7.40	Put			0.00000	0.00000	1.000	22.92	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry		7.72	Call			511.00000	0.51100	614.000	19.20	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry		7.72	Put			1.00000	0.00100	1.000	19.20	0.00	0	6,170.00
DAUS On	31/08/2012	Any day expiry		8.25	Call			73.00000	0.07300	124.000	14.40	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry		8.25	Put			93.00000	0.09300	41.000	14.40	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry		8.51	Call			15.00000	0.01500	25.000	16.36	0.00	0	6,170.00
DAUS On	31/08/2012	Any day expiry		8.51	Put			295.00000	0.29500	202.000	16.36	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry				8.36540	8.36540	8.26150	8.26150		15.28	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry		8.25	Call			168.00000	0.16800	224.000	15.16	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry		8.25	Put			157.00000	0.15700	109.000	15.16	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry		8.51	Call			84.00000	0.08400	111.000	16.27	0.00	0	7,540.00
DAUS On	28/09/2012	Any day expiry		8.51	Put			333.00000	0.33300	256.000	16.27	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry		7.40	Call			864.00000	0.86400	967.000	17.39	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry		7.40	Put			3.00000	0.00300	2.000	17.39	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry		7.72	Call			556.00000	0.55600	655.000	15.78	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry		7.72	Put			15.00000	0.01500	10.000	15.78	0.00	0	7,540.00
DAUS On	31/10/2012	Any day expiry				8.40200	8.40200	8.29830	8.29830		15.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	7.72	Call			613.00000	0.61300	707.000	15.12	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			35.00000	0.03500	25.000	15.12	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			251.00000	0.25100	307.000	15.30	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			203.00000	0.20300	155.000	15.30	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			156.00000	0.15600	190.000	16.27	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			368.00000	0.36800	298.000	16.27	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			908.00000	0.90800	1,010.000	16.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			10.00000	0.01000	8.000	16.04	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.43500	8.43500	8.33090	8.33090		16.12	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			665.00000	0.66500	756.000	15.02	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			54.00000	0.05400	41.000	15.02	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			215.00000	0.21500	254.000	16.41	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			394.00000	0.39400	329.000	16.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.46440	8.46440	8.36050	8.36050		16.20	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			265.00000	0.26500	306.000	16.46	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			415.00000	0.41500	352.000	16.46	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			711.00000	0.71100	800.000	15.00	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			71.00000	0.07100	56.000	15.00	0.00	0	7,530.00
EL28	On	01/11/2012	Bond Future			108.29599	108.29599	108.95304	108.95304			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,963.04000	2.96304	2,305.990		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			2,953.04000	2.95304	2,295.990		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			2,943.04000	2.94304	2,285.990		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.81330	88.62567	8.84693	88.33879			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,925.90000	2.92590	3,212.780		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			8.91007	89.90085	8.94483	89.60974			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			3,486.19000	3.48619	3,195.080		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			3,397.50000	3.39750	3,106.390		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			3,308.94000	3.30894	3,017.830		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			421.69300	421.69300	420.81800	420.81800			0.00	0	239.00
GOVI	On	01/11/2012	GOVI	403.96	Call			168,580.00000	16.85800	177,330.000		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			427.76100	427.76100	426.87300	426.87300			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			61,170.00000	6.11700	52,290.000		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			61,270.00000	6.12700	52,390.000		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			61,370.00000	6.13700	52,490.000		0.00	0	0.00
GVIK	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			185.51000	185.51000	185.55700	185.55700			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			188.17900	188.17900	188.22700	188.22700			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			502.40000	502.40000	502.38500	502.38500			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			509.41100	509.41100	509.38500	509.38500			0.00	0	169.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	19/09/2012	Jibar Tradeable Future			4.97000	95.03000	5.01000	94.99000				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			4.93000	95.07000	4.99000	95.01000				0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			4.90000	95.10000	4.97000	95.03000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			4.83000	95.17000	4.92000	95.08000				0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.81000	95.19000	4.91000	95.09000				0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future			4.80000	95.20000	4.90000	95.10000				0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.80000	95.20000	4.90000	95.10000				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			4.84000	95.16000	4.94000	95.06000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			4.94000	95.06000	5.04000	94.96000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.08000	94.92000	5.17000	94.83000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.22000	94.78000	5.33000	94.67000				0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.38000	94.62000	5.49000	94.51000				0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.75310	6.75310	6.69230	6.69230		10.47	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			139.41880	0.13942	184.613	10.86	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			37.11880	0.03712	21.513	10.86	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.80280	6.80280	6.74250	6.74250		11.57	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			234.22620	0.23423	273.713	11.61	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			121.72620	0.12173	100.913	11.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	01/11/2012	Bond Future			7.13939	105.82311	7.18249	105.50397			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			1,059.92000	1.05992	740.780		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			985.08000	0.98508	665.940		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			910.31000	0.91031	591.170		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.20915	107.34572	7.25400	107.02192			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			1,556.81000	1.55681	1,233.010		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			1,483.39000	1.48339	1,159.590		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			1,410.04000	1.41004	1,086.240		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.25773	104.82964	7.30400	104.50235			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			1,885.45000	1.88545	1,558.160		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			1,813.23000	1.81323	1,485.940		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			1,741.07000	1.74107	1,413.780		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.52274	122.73586	5.58294	122.55871		2.47	0.00	0	15,729.00
R157	On	01/11/2012	Bond Future	5.78	Call			840.57000	0.84057	1,002.450		0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			263.02000	0.26302	247.750	2.53	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,952.11000	1.95211	2,132.350	2.63	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			40.04000	0.04004	43.130	2.63	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.54439	124.50184	5.61205	124.32208		2.38	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,931.84000	1.93184	2,142.220	2.52	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			175.89000	0.17589	206.510	2.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/05/2013	Bond Future			5.52443	119.32036	5.59934	119.13911		2.44	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			625.22000	0.62522	753.910	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,254.27000	1.25427	1,201.710	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			635.08000	0.63508	764.630	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,239.79000	1.23979	1,188.090	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			645.03000	0.64503	775.440	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,225.41000	1.22541	1,174.570	2.42	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			7.55762	129.21797	7.60093	128.78251		11.79	0.00	0	35,540.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,810.74000	3.81074	4,215.360	12.07	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,640.46000	1.64046	1,609.620	12.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			5,011.71000	5.01171	5,439.000	12.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			1,097.91000	1.09791	1,089.740	12.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			8,882.41000	8.88241	9,330.930	12.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			306.33000	0.30633	319.390	12.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			11,533.97000	11.53397	11,979.630	12.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			107.72000	0.10772	117.920	12.65	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.63077	125.78633	7.67566	125.34448		13.00	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,008.99000	9.00899	9,510.870	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,543.76000	1.54376	1,603.790	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,594.07000	1.59407	1,924.590	12.63	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,485.00000	8.48500	8,373.670	12.63	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,371.98000	2.37198	2,761.880	12.75	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,652.18000	6.65218	6,600.230	12.75	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.68758	127.42659	7.73378	126.97985		13.19	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,793.79000	3.79379	4,316.890	13.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2013	Bond Future	7.41	Put			6,973.04000	6.97304	7,049.400	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,714.09000	3.71409	4,233.750	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,093.47000	7.09347	7,166.390	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,753.82000	3.75382	4,275.200	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,033.08000	7.03308	7,107.720	13.04	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On		21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			214.29242	214.29242	214.36542	214.36542			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			4,624.58000	4.62458	4,697.580		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			4,634.58000	4.63458	4,707.580		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			4,644.58000	4.64458	4,717.580		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			272.27275	272.27275	272.33435	272.33435			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			5,344.35000	5.34435	5,282.750		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			5,334.35000	5.33435	5,272.750		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			5,324.35000	5.32435	5,262.750		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.85795	111.05113	4.91695	110.92766		1.60	0.00	0	1,560.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	5.11	Call			529.72000	0.52972	645.120	1.61	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			126.98000	0.12698	118.910	1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.77414	108.23996	4.84243	108.11466		1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			554.88000	0.55488	694.900	1.65	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			303.04000	0.30304	317.760	1.65	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.63365	109.65137	4.71190	109.52515		1.47	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			122.53000	0.12253	176.930	1.43	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,212.96000	1.21296	1,141.140	1.43	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			125.80000	0.12580	180.710	1.43	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,199.90000	1.19990	1,128.590	1.43	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			129.13000	0.12913	184.550	1.43	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,186.89000	1.18689	1,116.090	1.43	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R2On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			199.96714	199.96714	200.00297	200.00297			0.00	0	49,243.00
R202	On	01/11/2012	Bond Future	191.99	Call			8,012.97000	8.01297	7,977.140		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			8,002.97000	8.00297	7,967.140		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			7,992.97000	7.99297	7,957.140		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			6.04503	110.33348	6.08844	110.14335		4.83	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,431.82000	3.43182	3,628.720	5.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			76.91000	0.07691	83.680	5.16	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.09454	111.92097	6.14106	111.72805		4.80	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,300.11000	1.30011	1,481.670	4.77	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,428.87000	1.42887	1,417.510	4.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.65	Call			2,686.03000	2.68603	2,892.450	4.94	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			602.56000	0.60256	616.060	4.94	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,602.61000	3.60261	3,813.330	5.04	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			353.87000	0.35387	371.670	5.04	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.11789	109.22149	6.16714	109.02677		4.99	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,302.51000	1.30251	1,412.680	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,323.90000	2.32390	2,239.350	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,269.32000	1.26932	1,378.020	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,370.65000	2.37065	2,284.630	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,285.85000	1.28585	1,395.290	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,347.20000	2.34720	2,261.920	4.93	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.34430	111.29841	6.39286	111.04327		6.03	0.00	0	3,783.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,338.36000	4.33836	4,586.950	6.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			104.00000	0.10400	97.450	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.39886	108.86871	6.45025	108.60979		6.46	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,601.72000	4.60172	4,893.500	6.82	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			476.99000	0.47699	509.850	6.82	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.43471	110.28820	6.48857	110.02667		6.57	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,795.92000	1.79592	2,058.990	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,764.01000	2.76401	2,765.550	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,817.40000	1.81740	2,081.480	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,736.48000	2.73648	2,739.030	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,839.04000	1.83904	2,104.120	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,709.14000	2.70914	2,712.690	6.52	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/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.99939	105.16741	5.05613	105.10121		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			182.68000	0.18268	216.010	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			189.83000	0.18983	156.960	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.87453	102.91517	4.94852	102.84795		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			202.85000	0.20285	230.500	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			374.26000	0.37426	334.690	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.60355	104.25725	4.70192	104.18984		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			67.73000	0.06773	78.090	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			973.08000	0.97308	916.030	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			68.77000	0.06877	79.260	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			967.17000	0.96717	910.250	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			69.82000	0.06982	80.440	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			961.27000	0.96127	904.480	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.64296	105.65804	6.68624	105.40893		7.31	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,094.12000	5.09412	5,341.010	7.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			111.52000	0.11152	109.300	7.80	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.70390	103.53841	6.74937	103.28563		7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,439.90000	5.43990	5,734.430	8.35	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			534.66000	0.53466	576.410	8.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.74943	104.88855	6.79678	104.63318		7.96	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,724.08000	1.72408	2,005.250	7.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,667.65000	3.66765	3,693.450	7.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,745.57000	1.74557	2,027.910	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,634.05000	3.63405	3,661.020	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,767.23000	1.76723	2,050.730	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,600.66000	3.60066	3,628.790	7.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.80444	100.33306	6.85281	100.02863		8.61	0.00	0	9,431.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,321.13000	1.32113	1,544.460	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,590.51000	1.59051	1,509.410	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,247.78000	4.24778	4,549.990	9.12	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			283.56000	0.28356	281.340	9.12	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,303.23000	5.30323	5,609.940	9.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			153.99000	0.15399	156.270	9.26	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.86637	101.77669	6.91689	101.46783		9.00	0.00	0	1,980.00
R208	On	07/02/2013	Bond Future	6.00	Call			489.74000	0.48974	624.570	8.64	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			6,285.42000	6.28542	6,111.390	8.64	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			5,791.38000	5.79138	6,114.820	9.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			694.19000	0.69419	708.770	9.49	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.91041	99.70918	6.96276	99.39699		9.43	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,065.21000	2.06521	2,383.490	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,948.54000	3.94854	3,954.630	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,089.67000	2.08967	2,409.220	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,912.11000	3.91211	3,919.470	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,040.92000	2.04092	2,357.920	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,985.20000	3.98520	3,990.010	9.31	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future			8.19023	80.55700	8.22303	80.27216		17.67	0.00	0	7,426.00
R209	On	01/11/2012	Bond Future	8.99	Call			6,737.28000	6.73728	7,016.620	18.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			504.92000	0.50492	499.420	18.60	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.25980	81.71613	8.29357	81.42705		18.80	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			7,809.58000	7.80958	8,177.070	19.74	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,666.84000	1.66684	1,745.250	19.74	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.31418	79.63869	8.34872	79.34636		19.98	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,584.67000	3.58467	4,035.400	19.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,704.42000	6.70442	6,862.820	19.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			3,619.66000	3.61966	4,071.500	19.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,649.88000	6.64988	6,809.390	19.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			3,654.83000	3.65483	4,107.780	19.84	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,595.67000	6.59567	6,756.290	19.84	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			152.76930	152.76930	152.79993	152.79993			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			7,809.93000	7.80993	7,779.300		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			7,799.93000	7.79993	7,769.300		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			7,789.93000	7.78993	7,759.300		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	01/11/2012	Bond Future			122.22586	122.22586	122.26282	122.26282			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			272.82000	0.27282	235.860		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			262.82000	0.26282	225.860		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			252.82000	0.25282	215.860		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			125.49784	125.49784	125.42204	125.42204			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,432.04000	3.43204	3,507.840		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			3,422.04000	3.42204	3,497.840		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			3,412.04000	3.41204	3,487.840		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.00262	91.72793	8.04563	91.34805		15.45	0.00	0	4,830.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,299.95000	1.29995	1,518.960	15.27	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,958.73000	3.95873	3,797.860	15.27	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			6,857.24000	6.85724	7,230.490	16.36	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			478.27000	0.47827	471.640	16.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.07677	93.04775	8.12114	92.66231		16.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			7,944.08000	7.94408	8,386.660	17.06	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,553.85000	1.55385	1,610.990	17.06	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.13168	90.72424	8.17713	90.33438		17.40	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,585.89000	3.58589	4,063.540	17.18	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,537.54000	6.53754	6,625.330	17.18	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,621.50000	3.62150	4,100.830	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,483.58000	6.48358	6,573.050	17.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.86	Call			3,657.61000	3.65761	4,138.310	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,430.24000	6.43024	6,521.080	17.19	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			8.21398	82.45704	8.23637	82.25080			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			2,317.85000	2.31785	2,111.610		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			2,221.66000	2.22166	2,015.420		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			2,125.65000	2.12565	1,919.410		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On	17/09/2012	Foreign Exchange Future			16,120.20000	16,120.20000	15,917.13000	15,917.13000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.31280	1.31280	1.29540	1.29540		14.26	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			90.67470	0.00907	137.671	15.12	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			436.67470	0.04367	309.671	15.12	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.31870	1.31870	1.30140	1.30140		15.30	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			315.70840	0.03157	378.499	16.12	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			701.70840	0.07017	591.499	16.12	0.00	0	0.00
Total for Derivatives :												199,153,265.55	40,427	1,464,914.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.88250	100.00000	10.80360			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	22.44506	100.00000	22.29717			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On	22/03/2017	Spot Bond			100.00000	9.77084	100.00000	9.70000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.63797	5.00000	127.58660			0.00	0	18,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	102.96453	100.00000	102.13640			0.00	0	2,700,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	22.65067	100.00000	22.50143			0.00	0	16,910,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	39.25897	100.00000	39.00029			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.02299	100.00000	8.95758			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	15.28322	100.00000	15.18252			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	43.78668	100.00000	43.46923			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	66.65941	100.00000	66.21779			0.00	0	1,200,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	31.37922	100.00000	31.17001			0.00	0	2,100,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.59127	100.00000	6.54760			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	19.85974	100.00000	19.06086			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	31.13685	100.00000	30.91111			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.03063	100.00000	11.94340			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	9.02667	100.00000	8.96122			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.84026	100.00000	8.77617			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.96935	100.00000	8.90433			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	27.71912	100.00000	27.53648			0.00	0	3,700,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On	15/03/2015			100.00000	19.79605	100.00000	19.65253			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	29.87325	100.00000	29.67641			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	23.58344	100.00000	23.41246			0.00	0	3,000,000.00
ABL12B	On	08/03/2015			100.00000	19.28045	100.00000	19.14066			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	11.38091	100.00000	11.29841			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	71.59745	100.00000	71.20188			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	55.29206	100.00000	54.92774			0.00	0	1,700,000.00
ABL8B	On	19/09/2013			100.00000	45.57286	100.00000	45.24246			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	83.22234	100.00000	82.67363			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	87.26115	100.00000	86.84628			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	71.60702	100.00000	70.80244			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	66.65941	100.00000	66.21779			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	39.83228	100.00000	39.56670			0.00	0	1,700,000.00
ABLI03	On	15/03/2015			100.00000	21.82808	100.00000	21.68255			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	92.22739	8.00000	92.16119			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	20.75658	100.00000	20.61981			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	16.70269	100.00000	16.58160			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	101.61447	9.58000	101.53608			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS4	On	29/03/2019	Spot Bond			100.00000	11.91043	100.00000	11.82408			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	11.32986	100.00000	11.22406			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	101.27121	4.50000	101.22632			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.80913	100.00000	5.77016			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	19.75159	100.00000	19.61921			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.11621	100.00000	5.08191			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	92.83160	100.00000	94.99127			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.51670	100.00000	5.47974			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	66.65941	100.00000	66.21779			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	66.65941	100.00000	66.21779			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	66.65941	100.00000	66.21779			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.33005	100.00000	2.31685			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.33005	100.00000	2.31685			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	99.88972	6.82500	99.83463			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.88560	100.00000	6.84648			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.73965	100.00000	12.66727			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	11.15889	100.00000	11.07798			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.72840	100.00000	11.66066			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On	01/10/2014	Spot Bond			100.00000	23.20710	100.00000	23.05954			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.69956	100.00000	10.63810			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.13362	100.00000	10.07526			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	20.68499	100.00000	20.56553			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	19.80006	100.00000	19.68539			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	8.64285	100.00000	8.56215			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	10.72659	100.00000	10.62644			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.83095	100.00000	18.72189			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	23.25520	100.00000	23.14580			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	17.90294	100.00000	17.71619			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.30443	100.00000	17.20421			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.60086	100.00000	16.50472			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.28333	100.00000	16.18902			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	8.81228	100.00000	8.72429			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	25.12588	100.00000	24.72166			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	58.30795	100.00000	57.97671			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	10.81936	100.00000	10.67725			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.20236	100.00000	14.12010			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	15.14458	100.00000	15.04479			0.00	0	8,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	21.20599	100.00000	21.06627			0.00	0	8,800,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.11274	100.00000	10.04575			0.00	0	6,500,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.77185	100.00000	12.68770			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	18.48390	100.00000	18.36211			0.00	0	7,000,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	32.02224	100.00000	31.80759			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.56306	4.00000	118.51526			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.59127	100.00000	6.54760			0.00	0	2,100,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.83162	100.00000	5.79274			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.23514	100.00000	3.21357			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	57.93465	100.00000	57.51462			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	64.35182	100.00000	63.88527			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	64.69712	100.00000	64.22807			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	21.04056	100.00000	20.88802			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	47.74300	100.00000	47.39686			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	59.91855	100.00000	59.48415			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	47.74300	100.00000	47.39686			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	57.21993	100.00000	56.80508			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	64.22760	100.00000	63.80440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028 On 15/09/2015 Spot Bond			13.50000	106.03240	13.50000	105.91954			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	17.17453	100.00000	17.05001			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	17.40697	100.00000	17.28077			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	20.70759	100.00000	20.55747			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	89.44259	100.00000	88.80066			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	44.24144	100.00000	43.92069			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	44.19386	100.00000	43.87346			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	16.94210	100.00000	16.81926			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.40527	100.00000	1.39731			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	86.82900	100.00000	86.22880			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	86.82900	100.00000	86.22880			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	37.94848	100.00000	38.01115			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	43.60305	100.00000	43.28692			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	14.22304	100.00000	14.14224			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	86.59731	100.00000	85.99733			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	11.94457	100.00000	11.87689			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	11.94457	100.00000	11.87689			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	44.82816	100.00000	44.50316			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On	20/09/2015	Spot Bond			100.00000	15.58864	100.00000	15.47562			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.51366	100.00000	16.39394			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.17628	100.00000	15.06626			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.45491	100.00000	15.34285			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.57750	100.00000	15.46456			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.91868	100.00000	9.85333			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.91868	100.00000	9.85333			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	9.97095	100.00000	9.90524			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	14.95339	100.00000	14.84497			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	9.97095	100.00000	9.90524			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.86643	100.00000	9.80141			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	22.97763	100.00000	22.84745			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	23.44535	100.00000	23.27536			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	95.52041	100.00000	94.79494			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	44.47138	100.00000	44.14895			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.63300	100.00000	14.52692			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	44.47138	100.00000	44.14895			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	95.52041	100.00000	94.79494			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095	On	20/12/2018			100.00000	9.72691	100.00000	9.65639			0.00	0	0.00
ACL096	On	20/06/2020			100.00000	9.71868	100.00000	9.64822			0.00	0	0.00
ACL097	On	20/12/2025			100.00000	9.73013	100.00000	9.65958			0.00	0	0.00
ACL098	On	20/12/2025			100.00000	9.49427	100.00000	9.42543			0.00	0	0.00
ACL099	On	20/12/2013			100.00000	44.07493	100.00000	43.75539			0.00	0	0.00
ACL100	On	20/12/2017			100.00000	9.96784	100.00000	9.89557			0.00	0	0.00
ACL101	On	18/01/2013			100.00000	89.14690	100.00000	88.51465			0.00	0	0.00
ACL102	On	12/07/2013			100.00000	61.10346	100.00000	60.66046			0.00	0	0.00
ACL103	On	18/01/2013			100.00000	89.14690	100.00000	88.51465			0.00	0	0.00
ACL104	On	20/12/2019			100.00000	11.95737	100.00000	11.87068			0.00	0	930,000.00
ACL114	On	20/03/2014			100.00000	31.25594	100.00000	31.02934			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	38.19748	100.00000	37.94580			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	39.81309	100.00000	39.52444			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	7.95806	100.00000	7.90036			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	7.96886	100.00000	7.91108			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	7.11152	100.00000	7.07112			0.00	0	0.00
ACL123	On	27/01/2014			100.00000	40.27371	100.00000	39.98172			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	3.93255	100.00000	3.90649			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On	20/09/2017	Spot Bond			100.00000	4.80896	100.00000	4.77727			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.97228	100.00000	5.93845			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	4.08869	100.00000	4.06175			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.24512	100.00000	4.21715			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	9.22687	100.00000	9.15998			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	26.70476	100.00000	26.51115			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	26.70476	100.00000	26.51115			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	40.27371	100.00000	39.98172			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	26.71047	100.00000	22.64251			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	23.53724	100.00000	23.36659			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	23.47598	100.00000	23.30578			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	9.07360	100.00000	9.00782			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.02951	100.00000	9.95679			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	9.06181	100.00000	8.99611			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.76191	100.00000	9.69759			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	95.70816	100.00000	94.98126			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.81417	100.00000	9.74950			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	23.53724	100.00000	23.36659			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143	On	20/12/2016	Spot Bond			100.00000	12.05055	100.00000	11.96318			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	11.30126	100.00000	11.21933			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	9.26224	100.00000	9.19509			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	49.39350	100.00000	49.03539			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.74429	100.00000	29.56798			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.51181	100.00000	29.33689			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.46762	100.00000	9.41150			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	38.59038	100.00000	38.31061			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.26833	100.00000	16.17189			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.10735	100.00000	16.01187			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.41984	100.00000	16.32251			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.44705	100.00000	9.39105			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.08697	100.00000	9.03310			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.29674	100.00000	16.20014			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.40090	100.00000	16.30368			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.40132	100.00000	11.34797			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.89555	100.00000	13.81319			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.34408	100.00000	16.24720			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164	On	20/06/2014	Spot Bond			100.00000	33.67912	100.00000	33.43495			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	22.44694	100.00000	22.28420			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	30.94838	100.00000	30.72401			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.86842	100.00000	12.80788			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	10.55643	100.00000	10.47990			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.52726	1.75000	102.50943			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	17.67630	100.00000	17.54815			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	83.31323	100.00000	82.77341			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	17.69786	100.00000	17.56955			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	10.47507	100.00000	10.39912			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.46154	100.00000	9.39294			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.86743	100.00000	8.80314			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	83.35489	100.00000	82.81479			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	44.96815	100.00000	44.51912			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	24.69341	100.00000	24.44684			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	83.01766	100.00000	82.47975			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	17.37963	100.00000	17.15039			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	10.03428	100.00000	9.90193			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL182	On	20/06/2017	Spot Bond			100.00000	9.52436	100.00000	9.39874			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	8.42849	100.00000	8.31733			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	9.42475	100.00000	9.26346			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	7.96581	100.00000	7.77712			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	80.48481	100.00000	79.97862			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	80.46171	100.00000	79.95566			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	67.82826	100.00000	67.37890			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.30150	100.00000	2.28481			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	19.26272	100.00000	19.12307			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	19.92158	100.00000	19.77714			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	20.36081	100.00000	20.21320			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	12.79275	100.00000	12.70846			0.00	0	8,600,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	15.21910	100.00000	15.11827			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	24.64078	100.00000	24.46213			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	20.89979	100.00000	20.76208			0.00	0	14,500,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	23.65479	100.00000	23.48329			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	15.22096	100.00000	15.12012			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.18722	100.00000	6.14575			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014	Spot Bond			100.00000	34.17103	100.00000	33.94587			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.61650	100.00000	10.53953		7,000,000,000,000.00	70,000,000		0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	14.24645	100.00000	14.15207		1,100,000,000,000.00	11,000,000	5,500,000.00	
BAW12	On	17/04/2015	Spot Bond			100.00000	18.16642	100.00000	17.99680			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	10.98179	100.00000	10.87925			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	43.12840	100.00000	42.72570			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	23.32308	100.00000	23.16856			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.36852	100.00000	10.29335			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	44.96983	100.00000	44.64380			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	51.03403	100.00000	50.69775			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.76783	100.00000	22.60276			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	28.73754	100.00000	28.54715			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.20896	100.00000	15.10820			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	39.45318	100.00000	39.16714			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.98737	100.00000	17.85696			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	64.75048	100.00000	64.28103			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	18.81562	100.00000	18.67921			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	18.78299	100.00000	18.64681			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06 On	30/09/2016	Spot Bond			100.00000	14.24270	100.00000	14.13944			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			100.00000	18.68509	100.00000	18.54962			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			100.00000	14.49600	100.00000	14.39091			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.00000	17.86382	100.00000	17.73430			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.00000	17.86382	100.00000	17.73430			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	15.82734	100.00000	15.71258			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	16.27156	100.00000	16.15359			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	17.45430	100.00000	17.32776			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	18.81562	100.00000	18.67921			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	16.85459	100.00000	16.73241			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	101.25625	8.00000	101.19089			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.90516	100.00000	13.80435			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	13.90516	100.00000	13.80435			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	13.90516	100.00000	13.80435			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	24.92149	100.00000	24.74081			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	63.06534	100.00000	62.60811			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	16.55305	100.00000	16.43305			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	12.53770	100.00000	12.41805			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24 On	30/06/2017	Spot Bond				100.00000	13.12776	100.00000	13.00248			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond				100.00000	12.99219	100.00000	12.75070			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond				100.00000	21.31903	100.00000	21.16446			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond				100.00000	19.87400	100.00000	19.72991			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond				100.00000	17.80228	100.00000	17.67321			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond				100.00000	15.91082	100.00000	15.61509			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond				100.00000	4.92319	100.00000	4.89530			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond				100.00000	21.51319	100.00000	21.35721			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond				100.00000	19.57942	100.00000	19.43747			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond				100.00000	12.08606	100.00000	11.99843			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	12.08606	100.00000	11.99843			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	14.61262	100.00000	14.50669			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	12.66159	100.00000	12.56979			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond				100.00000	26.01771	100.00000	25.82908			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond				100.00000	18.13576	100.00000	18.00427			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond				100.00000	81.83857	100.00000	81.29176			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202	On	31/12/2018	Spot Bond			100.00000	3.88493	100.00000	3.85933			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	9.17498	100.00000	9.12286			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	10.24491	100.00000	10.18671			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	10.85480	100.00000	10.78289			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	28.70104	100.00000	28.49295			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	62.98174	100.00000	62.52512			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	38.29096	100.00000	38.01335			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	37.88636	100.00000	37.61169			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	63.64690	100.00000	63.18546			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	39.36803	100.00000	39.08261			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	63.19453	100.00000	62.73637			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	9.22436	100.00000	9.15749			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	23.17477	100.00000	23.00675			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	21.80919	100.00000	21.60555			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	54.44775	100.00000	54.08899			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			100.00000	10.68254	100.00000	10.60509			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			100.00000	10.73531	100.00000	10.65748			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			100.00000	10.89361	100.00000	10.81464			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.42132	100.00000	11.33852			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	11.94902	100.00000	11.86239			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	13.42659	100.00000	13.32924			0.00	0	0.00
BG22YUOn	21/07/2016	Spot Bond			100.00000	3.84879	100.00000	3.82089			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	8.92246	100.00000	8.85777			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.28862	100.00000	9.22128			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.44555	100.00000	9.37707			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	9.49786	100.00000	9.42899			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	10.12555	100.00000	10.05215			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	10.96249	100.00000	10.88302			0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	2.41004	100.00000	2.39257			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	2.41004	100.00000	2.39257			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	9.65579	100.00000	9.58579			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	10.30287	100.00000	10.22817			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	10.47934	100.00000	10.40337			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	106.92303	8.00000	106.85197			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	11.00877	100.00000	10.92895			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	11.94997	100.00000	11.86332			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42DUOn	15/03/2017	Spot Bond				100.00000	1.72031	100.00000	1.70783			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond				100.00000	1.72031	100.00000	1.70783			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond				100.00000	29.25311	100.00000	29.06037		14,944,200,000,000.00	149,442,000	79,821,000.00	
BIDC14	On 26/10/2012	Spot Bond				100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
BIDC21	On 17/10/2012	Spot Bond				1,000.00000	41.71429	1,000.00000	40.33149			0.00	0	0.00
BIDC23	On 26/10/2012	Spot Bond				100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
BIDC24	On 27/11/2012	Spot Bond				100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond				100.00000	70.73643	100.00000	70.32755			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond				100.00000	52.43104	100.00000	52.13319			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond				100.00000	10.97184	100.00000	10.89229			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond				100.00000	6.41772	100.00000	6.37120			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond				100.00000	6.77286	100.00000	6.72375			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond				100.00000	10.99101	100.00000	10.91133			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond				100.00000	11.30744	100.00000	11.22546			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond				100.00000	11.88277	100.00000	11.79662			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond				100.00000	14.27997	100.00000	14.17644			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond				100.00000	13.26667	100.00000	13.17049			0.00	0	0.00
BMWF03On	15/06/2013	Spot Bond				100.00000	65.22145	100.00000	64.74860		8,600,000,000,000.00	86,000,000		0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	63.03584	100.00000	62.57882			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	80.60678	100.00000	80.09226			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	45.56357	100.00000	45.13814			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.93632	100.00000	7.87879			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	86.34426	100.00000	85.74877			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	31.64976	100.00000	31.44122			0.00	0	4,600,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	21.13858	100.00000	20.99930			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.08654	100.00000	12.99166			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	28.11712	100.00000	27.91328			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	17.97313	100.00000	17.85470		4,920,000,000,000.00	49,200,000	10,000,000.00	
CBL12	On	06/09/2018	Spot Bond			8.00000	120.98107	8.00000	120.90373			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.41369	100.00000	12.32369			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.37877	8.00000	118.30310			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.52449	100.00000	16.37021		200,000,000,000.00	2,000,000	8,000,000.00	
CBL16	On	18/05/2017	Spot Bond			100.00000	13.75510	100.00000	13.66447			0.00	0	6,400,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.34864	100.00000	0.34406		80,000,000,000,000.00	800,000,000	400,000,000.00	
CBL18	On	23/08/2019	Spot Bond			4.00000	102.06738	4.00000	102.00213		2,992,000,000,000.00	748,000,000	350,000,000.00	
CCT01	On	23/06/2023	Spot Bond			100.00000	14.53064	100.00000	14.43438			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024	Spot Bond			100.00000	13.75138	100.00000	13.66028			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	16.05696	100.00000	15.95117			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	15.64048	100.00000	15.52709			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.29244	12.05000	101.22742			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	83.95765	100.00000	83.40286			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	34.16080	100.00000	33.91313			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.41110	100.00000	24.23412			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	83.66805	100.00000	83.10777			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	20.11708	100.00000	19.92925			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	95.33970	100.00000	94.61559			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	66.85526	100.00000	66.37056			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	36.25507	100.00000	35.99222			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	64.72590	100.00000	64.25663			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	66.65941	100.00000	66.21779			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	66.65941	100.00000	66.21779			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	66.65941	100.00000	66.21779			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	66.65941	100.00000	66.21779			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	64.72590	100.00000	64.25663			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115 On	20/06/2013	Spot Bond			100.00000	64.72590	100.00000	64.25663			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	47.70139	100.00000	47.35555			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	64.75467	100.00000	64.28519			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	64.46692	100.00000	63.99953			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	64.23672	100.00000	63.77100			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	55.44411	100.00000	55.04214			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.37288	100.00000	20.22518			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	63.05265	100.00000	62.59551			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.24272	100.00000	20.09596			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	44.27315	100.00000	43.95217			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	43.99564	100.00000	43.67667			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	20.93073	100.00000	20.77899			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	55.29473	100.00000	55.13903			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	55.13172	100.00000	54.97720			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	48.45044	100.00000	48.09918			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	64.81222	100.00000	64.34233			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	64.61080	100.00000	64.14236			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	44.55066	100.00000	44.22766			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145 On	20/09/2013	Spot Bond			100.00000	56.34174	100.00000	55.97049			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	104.79831	13.64000	104.68503			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	52.30697	100.00000	51.96232			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	56.68042	100.00000	56.26948			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	81.71889	100.00000	101.59268			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	33.67912	100.00000	33.43495			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	45.85890	100.00000	45.52643			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	45.85890	100.00000	45.52643			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	60.34299	100.00000	59.90550			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	20.69158	100.00000	20.54158			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.29330	100.00000	15.18243			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.08156	100.00000	14.97221			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	32.79034	100.00000	32.55261			0.00	0	400,000,000.00
CLN165 On	30/04/2014	Spot Bond			100.00000	32.79034	100.00000	32.55261			0.00	0	50,000,000.00
CLN166 On	30/04/2014	Spot Bond			100.00000	32.79034	100.00000	32.55261			0.00	0	100,000,000.00
CLN167 On	30/04/2014	Spot Bond			100.00000	32.79034	100.00000	32.55261			0.00	0	120,000,000.00
CLN168 On	30/04/2014	Spot Bond			100.00000	32.79034	100.00000	32.55261			0.00	0	6,000,000.00
CLN169 On	30/04/2014	Spot Bond			100.00000	32.79034	100.00000	32.55261			0.00	0	40,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170 On	20/12/2015	Spot Bond			100.00000	15.17628	100.00000	15.06626			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	32.79034	100.00000	32.55261			0.00	0	44,000,000.00
CLN173 On	25/11/2012	Spot Bond			100.00000	81.47822	100.00000	101.29349			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	62.80133	100.00000	62.34603			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	63.18330	100.00000	62.72522			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	62.93614	100.00000	62.47985			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	62.93614	100.00000	62.47985			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	30.88624	100.00000	30.66231			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.39853	100.00000	12.30865			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66738	100.00000	66.66735			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66738	100.00000	66.66735			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	15.25055	100.00000	15.13999			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.53204	100.00000	11.45606			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	15.25055	100.00000	15.13999			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.86639	100.00000	11.78036			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	38.51915	100.00000	38.23989			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	40.20307	100.00000	39.91160			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.02980	2.76000	100.00745			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192 On	24/08/2016	Spot Bond			100.00000	12.99549	100.00000	12.90127			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.73604	2.76000	105.70397			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	99.91264	8.25000	99.84717			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	40.21720	100.00000	39.92563			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	15.25055	100.00000	15.13999			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	15.25055	100.00000	15.13999			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	5.01816	100.00000	4.98470			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.68140	2.40000	111.65091			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	15.49730	100.00000	15.38494			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	64.23490	100.00000	63.76920			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	64.58202	100.00000	64.11380			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	65.40499	100.00000	64.93081			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	46.97686	100.00000	46.63627			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	21.56403	100.00000	21.40768			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	21.65114	100.00000	21.49417			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.05487	8.52000	102.98442			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	21.86868	100.00000	21.71012			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	21.77164	100.00000	21.61380			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219 On	20/10/2016	Spot Bond			100.00000	9.89182	100.00000	9.82010			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.89182	100.00000	9.82010			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.02793	8.64500	102.95648			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	103.02793	8.64500	102.95648			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	39.74552	100.00000	39.45736			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	41.63225	100.00000	41.33041			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	13.17023	100.00000	13.08299			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	11.87764	100.00000	11.79153			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	12.86901	100.00000	12.77571			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	64.98860	100.00000	64.51743			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	65.01196	100.00000	64.54062			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	21.37581	100.00000	21.22083			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	21.37581	100.00000	21.22083			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	38.00108	100.00000	37.77584			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	85.86138	100.00000	85.27329			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	60.71849	100.00000	60.27827			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	60.71849	100.00000	60.27827			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.46624	100.00000	14.38049			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN237	On	14/02/2017			100.00000	8.95676	100.00000	8.89182			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	83.35959	100.00000	82.80510			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	9.92544	100.00000	9.86660			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	19.69429	100.00000	19.55151			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	9.70212	100.00000	9.63179			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	100.07452	9.35000	100.00000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	100.07452	9.35000	100.00000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	19.64658	100.00000	17.01588			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	19.66398	100.00000	17.03370			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	13.88677	100.00000	13.78609			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	13.83754	100.00000	13.73721			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	17.77682	100.00000	17.64794			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	13.61107	100.00000	13.51239			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	17.34124	100.00000	17.21551		800,000,000,000.00	8,000,000	4,000,000.00	
CLN251	On	26/03/2015			100.00000	17.34124	100.00000	17.21551			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	17.34124	100.00000	17.21551			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	17.34124	100.00000	17.21551		800,000,000,000.00	8,000,000	4,000,000.00	
CLN254	On	26/03/2015			100.00000	17.34124	100.00000	17.21551		800,000,000,000.00	8,000,000	4,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN255	On	26/03/2015			100.00000	17.53248	100.00000	17.40537			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	10.15763	100.00000	10.08398			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	10.15763	100.00000	10.08398			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	10.15763	100.00000	10.08398			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	10.15763	100.00000	10.08398			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	10.15763	100.00000	10.08398			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	10.15763	100.00000	10.08398			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	104.02272	9.65000	103.94283			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	33.45545	100.00000	33.21289			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	26.54321	100.00000	26.35077			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	61.08590	100.00000	60.51553			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	31.18423	100.00000	30.95814			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	31.18423	100.00000	30.95814			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	10.32546	100.00000	10.22905			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	12.33478	100.00000	12.24534			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	13.09907	100.00000	13.00410			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	14.07825	100.00000	13.97619			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	10.35884	100.00000	10.28373			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN273	On	20/06/2017			100.00000	10.30072	100.00000	10.22604			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	10.35884	100.00000	10.28373			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	9.23399	100.00000	9.74964			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	11.42469	100.00000	8.84118			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	11.38901	100.00000	9.28233			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	10.33559	100.00000	10.26065			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	21.07203	100.00000	20.91926			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.15143	100.00000	10.05664			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	17.41750	100.00000	17.25488			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	17.00417	100.00000	16.84540			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	15.25121	100.00000	15.09345			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	10.32309	100.00000	10.18481			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	9.77992	100.00000	9.64472			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	9.77992	100.00000	9.64472			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	9.72470	100.00000	9.58348			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	9.20341	100.00000	9.08253			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	17.60765	100.00000	17.49164			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	17.60765	100.00000	17.49164			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	64.09350	100.00000	63.66889			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	65.98262	100.00000	65.50425			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	65.95293	100.00000	65.47476			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	102.35194	100.00000	101.66956			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	97.19506	100.00000	96.54356			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	65.93808	100.00000	65.46003			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	67.30689	100.00000	66.86341			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	57.92387	100.00000	57.50392			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	57.92387	100.00000	57.50392			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.96415	100.00000	7.90641			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	63.95635	100.00000	63.53264			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	63.97081	100.00000	63.54701			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	65.95293	100.00000	65.47476			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	65.95293	100.00000	65.47476			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.84901	100.00000	15.73410			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On	19/04/2013	Spot Bond			100.00000	66.36418	100.00000	65.92453			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.85480	100.00000	10.78289			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00192	100.00000	0.00191			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00214	100.00000	0.00213			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	95.74447	100.00000	95.01173			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	95.78826	100.00000	95.05518			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	95.76950	100.00000	95.03657			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	133.17397	100.00000	132.14439			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	95.81016	100.00000	95.07691			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.28485	100.00000	11.22092			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.28485	100.00000	11.22092			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.19991	100.00000	11.11871			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.19991	100.00000	11.11871			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.99291	100.00000	11.90597			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	11.35890	100.00000	11.27654			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	10.59130	100.00000	10.51451			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	60.10063	100.00000	62.17953			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.70171	100.00000	10.62413			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10 On	24/07/2017	Spot Bond				100.00000	10.06237	100.00000	9.92876			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond				100.00000	20.41464	100.00000	20.28013			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond				100.00000	65.44499	100.00000	65.01141		3,100,000,000,000.00	31,000,000	31,000,000	31,000,000.00
COJ04 On	05/06/2018	Spot Bond				100.00000	11.66003	100.00000	11.58278		420,000,000,000.00	4,200,000	4,210,000	4,210,000.00
COJ05 On	05/06/2023	Spot Bond				100.00000	14.68323	100.00000	14.58596		660,000,000,000.00	6,600,000	341,747,000	341,747,000.00
COJ06 On	09/12/2015	Spot Bond				100.00000	19.10209	100.00000	18.97554		6,000,000,000,000.00	60,000,000	100,000	100,000.00
COJ07 On	23/03/2021	Spot Bond				100.00000	15.32131	100.00000	15.22035			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond				100.00000	75.91318	100.00000	75.46838			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond				5.86800	102.98671	5.86800	102.93841			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond				7.17500	99.96135	7.17500	99.90342			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond				100.00000	8.99718	100.00000	8.93195			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond				100.00000	16.95742	100.00000	16.83448			0.00	0	0.00
CPL006 On	10/09/2012	Spot Bond				100.00000	99.12784	100.00000	98.34934			0.00	0	0.00
CPL007 On	01/08/2015	Spot Bond				100.00000	16.46871	100.00000	16.25239			0.00	0	0.00
CPL008 On	27/11/2012	Spot Bond				100.00000	79.86871	100.00000	99.99980			0.00	0	0.00
DEN37U On	28/09/2012	Spot Bond				100.00000	94.60809	100.00000	93.89854			0.00	0	0.00
DENG26 On	28/09/2012	Spot Bond				100.00000	94.78163	100.00000	94.07077			0.00	0	0.00
DENG28 On	12/02/2013	Spot Bond				100.00000	68.35206	100.00000	67.97020			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG31On	02/04/2013	Spot Bond			100.00000	65.91178	100.00000	65.47393			0.00	0	0.00
DENG33On	02/10/2012	Spot Bond			100.00000	93.76950	100.00000	93.07320			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond			100.00000	94.56212	100.00000	93.85291			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond			100.00000	94.56212	100.00000	93.85291			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond			100.00000	94.55753	100.00000	93.84835			0.00	0	0.00
DENG40On	28/09/2012	Spot Bond			100.00000	94.31848	100.00000	93.61110			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	93.66926	100.00000	92.97198			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100,000.00000	0.41550	100,000.00000	0.33926			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond			100.00000	23.51482	100.00000	23.20597			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond			100.00000	50.25433	100.00000	54.94080			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond			100.00000	21.53219	100.00000	21.38954			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond			100.00000	10.09190	100.00000	10.02541		80,769,700,000.00		807,697	81,197,697.00
DV23 On	27/02/2023	Spot Bond			100.00000	10.01804	100.00000	14.91801		380,770,700,000.00		3,807,707	213,950,707.00
DVF12 On	13/10/2012	Spot Bond			100.00000	90.07062	100.00000	89.41950			0.00	0	0.00
E170 On	01/08/2020	Spot Bond			100.00000	14.43551	100.00000	14.34039			0.00	0	16,000,000.00
EDC01 On	04/04/2016	Spot Bond			100.00000	17.03831	100.00000	16.91478			0.00	0	0.00
EFC01 On	31/08/2014	Spot Bond			100.00000	15.09990	100.00000	100.00000			0.00	0	0.00
EFC02 On	31/08/2015	Spot Bond			100.00000	6.37027	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
EFC03	On	31/08/2016	Spot Bond			100.00000	2.68746	100.00000	100.00000			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.13377	100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	15.30834	100.00000	15.20573			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.94944	2.55000	102.92008			892,500,000,000.00	350,000,000	306,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.42718	100.00000	11.35188			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	15.64485	100.00000	15.54176			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.49755	8.00000	118.42180			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.79301	100.00000	14.68576			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	84.01752	100.00000	83.45615			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	98.41623	100.00000	97.64935			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	98.40429	100.00000	97.63750			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	27.33158	100.00000	27.14936			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	23.31719	100.00000	23.16355			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.21383	100.00000	18.08178			1,300,000,000,000.00	13,000,000	13,000,000.00
EQS05	On	25/04/2017	Spot Bond			100.00000	11.53151	100.00000	11.42383			14,000,000,000,000.00	140,000,000	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	83.12018	100.00000	82.56604			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A8 On	17/11/2014	Spot Bond				100.00000	20.47061	100.00000	20.32219			0.00	0	0.00
ERS3B1 On	17/11/2012	Spot Bond				100.00000	83.36514	100.00000	82.80938			0.00	0	0.00
ERS3B2 On	17/08/2014	Spot Bond				100.00000	27.09349	100.00000	26.89706			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond				100.00000	83.46721	100.00000	82.91077			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond				100.00000	27.74123	100.00000	27.54011			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond				100.00000	55.51941	100.00000	55.11690			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond				100.00000	26.64816	100.00000	26.45495			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond				100.00000	14.95860	100.00000	14.85015			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond				100.00000	55.53441	100.00000	55.13178			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	19.59380	100.00000	19.46470			0.00	0	49,500,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	103.23843	9.25000	103.16194			81,249,576,500.00	8,783,738	729,323,738.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.87888	10.00000	100.79867			50,178,750,000.00	5,017,875	276,796,875.00
ES26	On	02/04/2026	Spot Bond			7.85000	103.14089	7.85000	103.07581			58,837,272,900.00	7,495,194	56,593,194.00
ES33	On	15/09/2033	Spot Bond			7.50000	103.35635	7.50000	103.29433			72,362,002,500.00	9,648,267	579,365,267.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	8.89600	100.00000	100.00000			25,000,000,000,000.00	250,000,000	250,000,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	97.36564	100.00000	96.61475			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.87068	100.00000	10.79187			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.57852	100.00000	10.50183			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On	15/08/2013			100.00000	56.14107	100.00000	55.73405			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	56.26667	100.00000	55.85874			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	99.90984	8.37500	99.84236			0.00	0	0.00
FR2D3D	On	15/08/2013			100.00000	56.89469	100.00000	56.48220			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	30.18468	100.00000	29.98580			0.00	0	25,300,000.00
FRB05	On	21/12/2018			100.00000	10.40567	100.00000	10.33674			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	85.10898	100.00000	84.52604			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	98.86957	100.00000	98.09108			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	11.59546	100.00000	11.51140			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	9.24367	100.00000	9.17666			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	9.93142	100.00000	9.85942			0.00	0	0.00
FRBC21	On	21/12/2018			100.00000	14.44493	100.00000	14.34923			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.00000	10.52375	100.00000	10.44746			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	39.85385	100.00000	39.58813			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	66.65941	100.00000	66.21779			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	54.65725	100.00000	54.29711			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	3.27813	100.00000	3.25627			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	6.59127	100.00000	6.54760			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.61731	100.00000	3.59335			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.12821	100.00000	4.10086			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	26.70224	100.00000	26.52630			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	26.70224	100.00000	26.52630			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	26.70224	100.00000	26.52630			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.32631	100.00000	0.32446			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02171	100.00000	0.02159			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02001	100.00000	0.01990			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	33.89754	100.00000	33.67296			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	58.66140	100.00000	58.23610			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	13.41415	100.00000	13.31690			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	34.51399	100.00000	34.30941			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	30.74633	100.00000	30.56407			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	13.09907	100.00000	13.00410			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	13.09907	100.00000	13.00410			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	12.13788	100.00000	12.04988			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	12.91199	100.00000	12.81838			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	12.27666	100.00000	12.18765			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On	26/05/2013	Spot Bond			100.00000	54.75597	100.00000	67.94874			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	15.74578	100.00000	15.63162			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.00000	10.76564	100.00000	10.68759			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.00000	11.71875	100.00000	11.63379			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.00000	34.05192	100.00000	33.80504			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			100.00000	9.25951	100.00000	9.16557			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	8.88806	100.00000	8.78732			0.00	0	0.00
FRC117	On	15/06/2016	Spot Bond			100.00000	15.57303	100.00000	15.46013			0.00	0	0.00
FRC118	On	20/06/2017	Spot Bond			100.00000	11.68969	100.00000	11.60494			0.00	0	0.00
FRC119	On	20/06/2017	Spot Bond			100.00000	13.89809	100.00000	13.79733			0.00	0	0.00
FRC120	On	20/06/2017	Spot Bond			100.00000	14.88606	100.00000	14.77813			0.00	0	0.00
FRC121	On	20/06/2017	Spot Bond			100.00000	11.18989	100.00000	11.10876			0.00	0	0.00
FRC122	On	20/06/2017	Spot Bond			100.00000	12.56143	100.00000	12.47036			0.00	0	0.00
FRC123	On	20/06/2017	Spot Bond			100.00000	16.26922	100.00000	16.15127			0.00	0	0.00
FRC124	On	20/06/2017	Spot Bond			100.00000	10.75793	100.00000	10.65173			0.00	0	0.00
FRC125	On	20/09/2017	Spot Bond			100.00000	6.97528	100.00000	6.88572			0.00	0	0.00
FRC126	On	20/09/2017	Spot Bond			100.00000	13.23506	100.00000	13.08755			0.00	0	0.00
FRC127	On	20/09/2017	Spot Bond			100.00000	15.53998	100.00000	15.36677			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC128 On	20/09/2017	Spot Bond			100.00000	12.10071	100.00000	11.96583			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.82476	100.00000	12.68182			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.82799	100.00000	14.66272			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.85052	100.00000	13.69614			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.41930	100.00000	15.24744			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	16.28817	100.00000	16.10663			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.69996	100.00000	14.52481			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.19692	100.00000	14.02045			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.84738	100.00000	12.68769			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	12.63241	100.00000	12.47539			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	15.54646	100.00000	15.35322			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	15.36732	100.00000	15.17631			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	14.87767	100.00000	14.69273			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	15.49969	100.00000	15.29832			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	12.57262	100.00000	12.39004			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	11.11554	100.00000	10.94248			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.00000	9.43903	100.00000	9.29206			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.00000	15.06989	100.00000	14.81200			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On	03/06/2014	Spot Bond			100.00000	34.45457	100.00000	34.22631			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	29.54700	100.00000	29.33278			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	19.23942	100.00000	19.09992			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	15.84497	100.00000	15.73010			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	41.19790	100.00000	40.89921			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	101.27020	6.90500	101.21349			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	10.63155	100.00000	10.55447			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	67.59259	100.00000	67.21915			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	61.14793	100.00000	60.70461			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	31.39574	100.00000	31.16812			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.26127	100.00000	9.19412			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.42574	5.87500	100.37835			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	12.52318	100.00000	12.43238			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	12.62693	100.00000	12.53538			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.82159	100.00000	4.78981			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	23.88913	100.00000	23.75379			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.41847	100.00000	4.38935			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.18223	100.00000	6.14149			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC73	On	20/09/2012	Spot Bond			100.00000	95.77262	100.00000	95.03967			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	12.13747	100.00000	12.06870			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	95.84194	100.00000	95.11403			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.34244	100.00000	10.26745			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	18.55594	100.00000	18.42141			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	18.77476	100.00000	18.63865			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	16.92052	100.00000	16.79785			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.80201	4.73000	105.75317			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	96.29489	100.00000	95.56355			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	17.15086	100.00000	17.02652			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	11.18598	100.00000	11.10488			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.45401	100.00000	12.36372			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	27.31504	100.00000	27.11700			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	14.16010	100.00000	14.05743			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	13.72204	100.00000	13.62256			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	95.39132	100.00000	94.66684			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	95.37959	100.00000	94.65519			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	63.22169	100.00000	62.84694			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC91	On	20/03/2013	Spot Bond			100.00000	63.22609	100.00000	62.85131			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	63.24369	100.00000	62.86881			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	64.09284	100.00000	63.62817			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.04375	100.00000	9.98422			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.36471	100.00000	14.27955			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.03346	100.00000	9.97399			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.85346	100.00000	18.74170			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.88253	100.00000	14.79431			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.49292	100.00000	13.39509			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	57.31726	100.00000	56.90171			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	59.62721	100.00000	59.19491			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	57.38467	100.00000	56.96863			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	59.69980	100.00000	59.26697			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	57.55059	100.00000	57.13334			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	57.60245	100.00000	57.18482			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	58.14687	100.00000	57.72531			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	58.81575	100.00000	58.38933			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	59.23574	100.00000	58.80627			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15	On	14/03/2015	Spot Bond			100.00000	22.02791	100.00000	21.88107			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	46.13285	100.00000	45.79839			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	29.30072	100.00000	29.08828			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.34998	100.00000	16.19732			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.06912	100.00000	12.97436			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	8.85119	100.00000	8.76854			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	7.53566	100.00000	7.48102			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.14325	100.00000	10.08563			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.59127	100.00000	6.54760			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.59127	100.00000	6.54760			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.59127	100.00000	6.54760			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.96514	100.00000	2.94560			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.36775	100.00000	7.31434			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.19921	100.00000	3.17788			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	11.98592	100.00000	11.89902			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.72859	100.00000	10.65081			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	87.45223	100.00000	86.83637			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	58.43205	100.00000	58.00842			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On	04/11/2026	Spot Bond			100.00000	7.26972	100.00000	7.21701			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	44.14175	100.00000	43.82172			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.44837	2.00000	103.42346			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	62.07953	100.00000	61.62946			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	63.54786	100.00000	63.08714			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	53.05004	100.00000	66.04410			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.80016	100.00000	0.79269			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	10.75701	100.00000	13.60791			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	66.10636	100.00000	65.48912			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	65.28466	100.00000	64.67509			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.05325	100.00000	6.98740			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.16244	100.00000	17.00219			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	16.65396	100.00000	16.49846			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	31.21969	100.00000	30.92175			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.42009	100.00000	15.27611			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	28.60149	100.00000	28.22172			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	51.26586	100.00000	50.57764			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	30.48631	100.00000	30.28544			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015	Spot Bond			100.00000	24.16374	100.00000	24.00452			0.00	0	2,100,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	100.18983	9.00000	100.10919			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.79591	8.00000	105.72003			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.09128	100.00000	14.99130			0.00	0	3,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.68475	9.00000	101.63575			0.00	0	6,200,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	12.78223	100.00000	12.69754			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	9.62646	100.00000	9.56304			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.78930	100.00000	10.71782			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	12.27216	100.00000	14.61389			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	16.72524	100.00000	19.00976			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.55586	9.48500	103.47723			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	69.50133	100.00000	73.83818			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	74.31610	100.00000	73.88982			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	74.51527	100.00000	74.09196			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	87.32986	100.00000	86.72341			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	99.99993	100.00000	99.99973			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2A1 On	01/09/2012	Spot Bond			100.00000	100.61340	100.00000	99.80418			0.00	0	0.00
GPT2B1 On	01/09/2012	Spot Bond			100.00000	100.62985	100.00000	99.82049			0.00	0	0.00
GPT2C1 On	01/09/2012	Spot Bond			100.00000	100.73507	100.00000	99.92487			0.00	0	0.00
GR1A2A On	18/11/2012	Spot Bond			100.00000	82.62911	100.00000	82.07948			0.00	0	0.00
GRA284 On	01/09/2012	Spot Bond			100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
GRA292 On	15/02/2013	Spot Bond			100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
GRA297 On	17/09/2012	Spot Bond			100.00000	94.55959	100.00000	93.83033			0.00	0	0.00
GRA298 On	15/11/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	70.73643	100.00000	70.32755			0.00	0	0.00
GRB88 On	25/10/2013	Spot Bond			100.00000	51.17603	100.00000	50.50385			0.00	0	0.00
GRD164 On	18/01/2013	Spot Bond			100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
GRD166 On	15/02/2013	Spot Bond			100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
GRD175 On	11/10/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
GRD176 On	17/10/2012	Spot Bond			100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
GRD177 On	01/11/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
GRD178 On	05/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	8.09889	100.00000	8.04017			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	10.10248	100.00000	10.02925			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1A1On	18/11/2012	Spot Bond			100.00000	82.65967	100.00000	82.10982			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.00000	82.68004	100.00000	82.13006			0.00	0	0.00
GRN1C On	18/11/2012	Spot Bond			100.00000	82.73096	100.00000	82.18064			0.00	0	0.00
GRN1D On	18/11/2012	Spot Bond			100.00000	82.91427	100.00000	82.36273			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	23.79614	100.00000	23.62361		60,000,000,000.00	600,000	150,000.00	
GRT02 On	13/05/2016	Spot Bond			100.00000	10.04902	100.00000	9.97617			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	13.47048	100.00000	13.37282			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	10.96658	100.00000	10.88707			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	20.56642	100.00000	20.41731			0.00	0	5,000,000.00
GSIZ16 On	23/09/2016	Spot Bond			100.00000	11.33949	100.00000	11.25728			0.00	0	0.00
HILB01 On	18/07/2015	Spot Bond			100.00000	17.99560	100.00000	17.75923			0.00	0	0.00
HILC01 On	18/10/2012	Spot Bond			100.00000	90.07053	100.00000	89.42717			0.00	0	0.00
HM1B5UOn	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6UOn	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2On	19/07/2013	Spot Bond			100.00000	59.27016	100.00000	58.84045			0.00	0	0.00
HMS1B3On	19/07/2013	Spot Bond			100.00000	59.27016	100.00000	58.84045			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond			100.00000	53.73095	100.00000	53.42654			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	59.38421	100.00000	59.04685			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B7On	19/07/2013	Spot Bond			100.00000	60.04797	100.00000	59.61262			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	16.70177	100.00000	16.58068			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	18.22402	100.00000	18.09190			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	59.39891	100.00000	58.96826			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	60.18207	100.00000	59.74575			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	17.05344	100.00000	16.92980			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	18.57570	100.00000	18.44103			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	59.56519	100.00000	59.13335			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	60.42346	100.00000	59.98539			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	17.50560	100.00000	17.37869			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	19.02786	100.00000	18.88990			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	60.15525	100.00000	59.71912			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	60.74531	100.00000	60.30491			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	18.05823	100.00000	17.92731			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			100.00000	60.87941	100.00000	60.43803			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			100.00000	61.95224	100.00000	61.50308			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	10.49353	100.00000	10.42439			53,800,000.00	538	31,200,538.00
HWAY23On	07/12/2023	Spot Bond			100.00000	6.59127	100.00000	6.54760			0.00	0	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY24On	07/12/2024	Spot Bond				100.00000	6.58567	100.00000	6.54204			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	9.81706	100.00000	9.75237			0.00	0	30,100,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	9.81706	100.00000	9.75237			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.58336	2.00000	100.55914			0.00	0	453,000,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.60162	2.25000	100.57537			0.00	0	175,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.68345	2.50000	100.65386			0.00	0	185,000,000.00
IB42	On 15/06/2017	Spot Bond				100.00000	9.52124	100.00000	9.43234			0.00	0	60,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	17.06740	100.00000	16.97044			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	97.07550	100.00000	96.32684			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	98.55500	100.00000	97.78302			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	26.38393	100.00000	26.21009			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	65.75644	100.00000	65.27970			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	18.67661	100.00000	18.54121			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.00000	17.71196	100.00000	17.58355			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.00000	63.20832	100.00000	62.75006			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.00000	44.99456	100.00000	44.66835			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.00000	31.49108	100.00000	31.26277			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond				100.00000	38.51522	100.00000	38.26144			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On	15/03/2016	Spot Bond			100.00000	18.75908	100.00000	18.63548			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.36849	100.00000	15.26723			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	35.24527	100.00000	35.01178			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	28.27880	100.00000	28.07378			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	26.42205	100.00000	26.23050			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.93776	1.75000	105.91440			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.19838	8.27000	100.13222			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	19.80114	100.00000	19.65759			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.09533	100.00000	9.02939			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.34493	100.00000	5.30971			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.96514	100.00000	2.94560			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.60111	100.00000	16.44610			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	8.98779	100.00000	8.90386			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.50545	8.76500	103.43270			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.54665	100.00000	17.38281			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	63.00710	100.00000	62.59194			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	17.79321	100.00000	17.67533			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	17.79321	100.00000	17.67533			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.36299	5.00000	100.32260			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	13.58970	100.00000	13.44742			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	13.36394	100.00000	13.22402			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	22.13896	100.00000	21.99230			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	23.28374	100.00000	23.11494			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	23.28374	100.00000	23.11494			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.49618	100.00000	10.39818			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.72676	100.00000	8.66349			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	55.84132	100.00000	54.95469			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	54.96772	100.00000	54.22980			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	53.05141	100.00000	52.33128			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	24.30739	100.00000	24.14722			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	62.04265	100.00000	61.63384			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.98976	100.00000	14.88108			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	93.17237	100.00000	92.48390			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	91.58162	100.00000	90.91637			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	90.04428	100.00000	89.40110			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND204	On	24/01/2013	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	45.04087	100.00000	44.74166			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND247	On	20/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	53.34491	100.00000	52.64424			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	74.11411	100.00000	73.25232			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	55.89757	100.00000	55.49231			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	15.96022	100.00000	15.84451			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.45430	100.00000	17.32776			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.27156	100.00000	16.15359			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	84.95676	100.00000	84.40028			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	98.56137	100.00000	97.78733			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.46765			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	66.84982	100.00000	70.50954			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	10.03643	100.00000	9.96368			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	74.47516	100.00000	74.05207			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	26.78266	100.00000	26.58847			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.98537	100.00000	10.90572			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING141	On	07/09/2012	Spot Bond			100.00000	99.01920	100.00000	98.23540			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	97.94166	100.00000	97.17450			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	96.38774	100.00000	95.64439			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	94.95776	100.00000	93.98549			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.64042	6.50000	100.60506			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	60.82768	100.00000	60.25974		5,000,000,000,000.00	50,000,000	25,000,000.00	
ING155	On	19/09/2012	Spot Bond			100.00000	96.88476	100.00000	96.14141		5,200,000,000,000.00	52,000,000	26,000,000.00	
ING157	On	12/04/2013	Spot Bond			100.00000	60.91740	100.00000	60.34861			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	96.16725	100.00000	95.17241			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	96.37945	100.00000	95.39932			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	96.08034	100.00000	95.10656			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.62301	100.00000	10.51443			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	79.79539	100.00000	78.29922			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	20.05508	100.00000	19.66553			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	86.16228	100.00000	85.56531			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	57.80439	100.00000	57.38531			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	39.31060	100.00000	39.02560			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	39.31060	100.00000	39.02560			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On	16/10/2013	Spot Bond			100.00000	41.73489	100.00000	41.43231			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	34.74835	100.00000	37.45206			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	24.89658	100.00000	24.71608			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	20.32172	100.00000	20.17438			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	46.82871	100.00000	46.48920			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	18.55489	100.00000	18.38164			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	13.38068	100.00000	13.25574			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	11.25115	100.00000	11.14610			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.25180	8.80000	103.17895			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	37.66974	100.00000	37.42152			0.00	0	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	14.64964	100.00000	14.54343			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.12920	100.00000	15.02950			0.00	0	15,100,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	21.11345	100.00000	26.20047			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	19.04440	100.00000	18.90633			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	21.29552	100.00000	21.15444			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.72732	100.00000	10.64955			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.17894	100.00000	10.14235			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.20059	2.75000	100.17828			0.00	0	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On	31/03/2028	Spot Bond			2.60000	103.80204	2.60000	103.77166			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.38503	100.00000	8.30673			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	9.97980	100.00000	9.84872			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	8.94503	100.00000	8.82754			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	70.13729	100.00000	69.67264			0.00	0	1,692,900.00
IV07	On	31/03/2013	Spot Bond			100.00000	62.86873	100.00000	62.41294			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	18.71733	100.00000	18.59400			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	9.99690	100.00000	9.92442			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.58887	2.60000	102.54901			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	70.59961	100.00000	70.19231			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.35206			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.46765			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	48.46720	100.00000	48.14523			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA236	On	06/09/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148		1,400,000,000,000.00	14,000,000	7,000,000.00	
IVA241	On	11/10/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	62.35508	100.00000	61.90301			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.49248	100.00000	7.43816			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	28.11691	100.00000	27.91307			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005	On	27/07/2015	Spot Bond			100.00000	10.06439	100.00000	9.93220			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	82.53948	100.00000	81.43896			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	53.34491	100.00000	52.64424			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	74.04854	100.00000	73.19741			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	60.24020	100.00000	59.80345			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	59.88590	100.00000	59.45172			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	73.97705	100.00000	73.55513			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	76.45594	100.00000	75.95489			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	3.12499	100.00000	3.12498			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	72.34676	100.00000	71.93414			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	67.13650	100.00000	66.69174			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	17.54804	100.00000	17.43241			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	40.36029	100.00000	40.06768			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	17.37311	100.00000	17.24715		400,000,000,000.00	0.00	4,000,000	2,000,000.00
LGL02	On	13/08/2017	Spot Bond			100.00000	13.58515	100.00000	13.43248			0.00	0	10,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.07802	100.00000	99.29616			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	70.46332	100.00000	70.05758			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.35206			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ015On	23/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
MAQ016On	12/09/2012	Spot Bond			100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
MAQ017On	28/09/2012	Spot Bond			100.00000	91.93955	100.00000	91.25000			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			100.00000	72.70916	100.00000	72.27723			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			100.00000	53.11032	100.00000	52.41274			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			100.00000	79.52070	100.00000	79.00433		13,500,000,000,000.00	135,000,000	135,000,000.00	
MBC16 On	24/10/2012	Spot Bond			100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	60.74171	100.00000	60.30133			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	29.70208	100.00000	29.48673			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	54.45512	100.00000	65.98314			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	26.23515	100.00000	30.91915			0.00	0	1,000,000.00
MBF026 On	05/10/2012	Spot Bond			100.00000	91.71190	100.00000	91.03589			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	21.74875	100.00000	21.59107			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	18.01627	100.00000	17.84806			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	86.75578	100.00000	86.15747			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	86.87170	100.00000	86.27120			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	40.25914	100.00000	39.96726			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP16UOn	13/10/2012	Spot Bond			100.00000	90.18578	100.00000	89.53384			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	81.91430	100.00000	81.37539			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	40.28461	100.00000	39.99254			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	83.14245	100.00000	82.59183			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	38.27374	100.00000	37.99625			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	29.41593	100.00000	29.20267			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	16.25646	100.00000	16.13860			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	20.13366	100.00000	19.98770			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.12926	100.00000	4.09932			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.08120	100.00000	10.00811			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.51596	8.00000	108.44621			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	97.14841	100.00000	96.39727			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	24.03893	100.00000	23.86464			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	26.30122	100.00000	26.12697			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	26.36094	100.00000	26.18631			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.16011	100.00000	13.07292			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.73409	100.00000	8.67655			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.59332	100.00000	8.53670			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.36447	8.59000	103.29323			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.32338	9.34000	101.24800			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.41668	10.01000	101.33596			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	24.92255	100.00000	24.75744			0.00	0	88,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	13.79433	100.00000	13.69432			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.44631	100.00000	8.38508			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.25175	100.00000	12.16292			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	19.93074	100.00000	19.79941			0.00	0	28,800,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.78931	100.00000	16.63254			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.08868	8.78500	102.01676			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	65.85993	100.00000	65.38244		500,000,000,000.00	5,000,000	5,000,000	5,000,000.00
MQB02 On	31/05/2017	Spot Bond			8.00000	103.90826	8.00000	103.84147			0.00	0	10,400,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	30.84186	100.00000	30.63864			0.00	0	5,200,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	19.12269	100.00000	18.99669			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	12.90696	100.00000	12.82191			0.00	0	4,300,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	45.91643	100.00000	45.61223		460,000,000,000.00	4,600,000	4,600,000	1,150,000.00
MTNC08On	06/09/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
MTNC09On	18/09/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111	On	14/08/2020	Spot Bond			100.00000	5.97382	100.00000	5.93051			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10221	100.00000	0.10147			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.25735	100.00000	6.21198			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.33467	100.00000	6.28875			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	5.87071	100.00000	5.82816			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	5.93258	100.00000	5.88956			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.03568	100.00000	5.99192		200,000,000,000.00	0.00	2,000,000	1,000,000.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.08723	100.00000	6.04310			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.14909	100.00000	6.10450			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.30374	100.00000	6.25803			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.40684	100.00000	6.36039			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.52025	100.00000	6.47298			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.62335	100.00000	6.57534			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	6.67490	100.00000	6.62651			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.29351	100.00000	7.24064			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.01522	100.00000	7.95711			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.10221	100.00000	0.10147			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.10221	100.00000	0.10147			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10B	On	21/04/2014			100.00000	28.19234	100.00000	27.98795			5,000,000,000,000.00	50,000,000	50,000,000.00
NBK11B	On	27/10/2014			100.00000	20.08420	100.00000	19.93859			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	19.00129	100.00000	18.86353			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	8.60760	100.00000	8.54520			1,000,000,000,000.00	10,000,000	0.00
NBK1B	On	09/09/2012			100.00000	98.84612	100.00000	98.06781			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	22.70705	100.00000	22.55744			5,800,000,000,000.00	58,000,000	52,000,000.00
NBK2B	On	15/09/2015			100.00000	15.35581	100.00000	15.24448			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	16.89747	100.00000	16.78613			0.00	0	7,000,000.00
NBK4	On	28/10/2024			100.00000	0.02171	100.00000	0.02159			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	60.06406	100.00000	59.62860			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	23.48740	100.00000	23.33180			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	16.80225	100.00000	16.68044			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	8.59186	100.00000	8.52957			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	37.35148	100.00000	37.10537			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	30.63573	100.00000	30.41363			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	18.22754	100.00000	18.10744			400,000,000,000.00	4,000,000	13,600,000.00
NBK9B	On	23/03/2016			100.00000	11.86246	100.00000	11.77646			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	74.85600	100.00000	74.35424			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN17 On	24/01/2013	Spot Bond			100.00000	87.62136	100.00000	87.00862			0.00	0	0.00
NCLN19 On	07/03/2013	Spot Bond			100.00000	66.81414	100.00000	66.32974			0.00	0	0.00
NCLN43 On	28/08/2014	Spot Bond			100.00000	24.95270	100.00000	24.81133			0.00	0	0.00
NCLN44 On	17/09/2014	Spot Bond			100.00000	41.51562	100.00000	41.28042			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	23.79882	100.00000	23.66399			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	22.56970	100.00000	22.44183			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	20.07723	100.00000	19.34583			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	65.79165	100.00000	65.31466			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	63.76089	100.00000	63.29863			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	63.56673	100.00000	63.10587			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	63.56673	100.00000	63.10587			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	63.56673	100.00000	63.10587			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	18.20495	100.00000	18.07295			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.60881	100.00000	17.48115			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.25014	100.00000	17.12507			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	18.98971	100.00000	18.85204			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.44176	100.00000	10.38261			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	14.95127	100.00000	14.84288			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN63	On	08/12/2015			100.00000	10.28475	100.00000	10.22649			0.00	0	0.00
NCLN64	On	25/01/2016			100.00000	12.84055	100.00000	12.74746			0.00	0	0.00
NCLN65	On	25/01/2016			100.00000	13.50601	100.00000	13.40809			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	12.76728	100.00000	12.67471			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	12.39836	100.00000	12.30847			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	92.07205	100.00000	91.62293			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	7.44314	100.00000	7.40085			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	44.59004	100.00000	44.26676			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	30.00229	100.00000	29.82445			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	29.92165	100.00000	29.74429			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	19.01700	100.00000	18.76449			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	9.03390	100.00000	8.91524			0.00	0	0.00
NED11	On	17/09/2015			100.00000	22.59371	100.00000	22.44484			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	96.83715	100.00000	96.09034			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	81.00074	100.00000	80.49130			0.00	0	0.00
NED6	On	20/09/2013			100.00000	52.00661	100.00000	51.66395			0.00	0	0.00
NED8	On	08/02/2014			100.00000	37.42727	100.00000	37.18066		13,608,800,000,000.00	136,088,000	73,844,000.00	
NED9	On	06/07/2017			100.00000	8.41600	100.00000	8.35499			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1AOn	20/11/2018	Spot Bond				100.00000	19.26184	100.00000	19.13493			0.00	0	0.00
NEDH1BOn	20/11/2018	Spot Bond				100.00000	10.33974	100.00000	10.26478			0.00	0	0.00
NET41 On	16/02/2013	Spot Bond				100.00000	67.84387	100.00000	67.46765			0.00	0	0.00
NILB10 On	08/12/2016	Spot Bond				100.00000	9.72031	100.00000	9.65516			0.00	0	0.00
NMP20NOn	24/07/2020	Spot Bond				100.00000	10.22619	100.00000	10.15881			0.00	0	0.00
NQ1A10On	22/05/2020	Spot Bond				100.00000	10.65211	100.00000	10.57488			0.00	0	0.00
NQ1A11On	22/05/2016	Spot Bond				6.82500	98.44845	6.82500	100.03679			0.00	0	0.00
NQ1A12On	22/05/2014	Spot Bond				6.58500	99.26794	6.58500	100.03550			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond				100.00000	54.59826	100.00000	54.45986			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond				100.00000	15.29936	100.00000	15.72072			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond				100.00000	10.85434	100.00000	10.77564			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond				6.92500	99.27514	6.92500	100.03733			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond				100.00000	54.77608	100.00000	54.63640			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond				100.00000	15.50548	100.00000	15.92491			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond				100.00000	11.05658	100.00000	10.97642			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond				7.32500	99.28359	7.32500	100.03946			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond				100.00000	55.01317	100.00000	54.87178			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond				100.00000	15.88516	100.00000	16.30106			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A7On	22/11/2012	Spot Bond			100.00000	82.10986	100.00000	81.56848			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	55.04775	100.00000	54.89384			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	82.23098	100.00000	81.68881			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	55.24533	100.00000	55.08999			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	82.29155	100.00000	81.74897			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	55.49231	100.00000	55.33517			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	55.81339	100.00000	55.65392			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	8.51847	100.00000	8.95865			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	98.50906	8.21500	100.04420			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	53.87433	100.00000	53.51513			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	37.41011	100.00000	37.16361			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	15.43517	100.00000	15.33292			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	66.65941	100.00000	66.21779			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	15.94574	100.00000	15.84066			0.00	0	2,400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.51357	100.00000	7.46320			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	14.88739	100.00000	14.78877			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	60.13464	100.00000	59.69866			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	29.29516	100.00000	29.08277			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014	Spot Bond			100.00000	29.13841	100.00000	28.92716			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	10.74868	100.00000	10.02100			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	20.26928	100.00000	20.12234			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			100.00000	54.79354	100.00000	54.07384			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			100.00000	16.93101	100.00000	16.70863			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	12.28466	100.00000	12.19559			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	12.33672	100.00000	12.24728			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	12.36796	100.00000	12.27829			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	13.11770	100.00000	13.02260			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	13.95074	100.00000	13.84960			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	19.15727	100.00000	19.01838			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	18.67370	100.00000	18.54998			0.00	0	97,400,000.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	58.50778	100.00000	58.08360			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	28.78243	100.00000	28.57376			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	58.42962	100.00000	58.00601			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	28.57149	100.00000	28.36434			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	12.15632	100.00000	12.06819			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	86.92708	100.00000	86.32482			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.39490	100.00000	4.33717			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	87.27723	100.00000	86.67253			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	12.10397	100.00000	12.03539			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.64189	100.00000	18.50674			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	4.33451	100.00000	4.30308			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	64.85193	100.00000	64.23978			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	48.31197	100.00000	47.99102			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond			100.00000	83.06988	100.00000	82.52095			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.00000	31.47221	100.00000	31.24404			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	80.69189	100.00000	80.18546			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	96.55127	100.00000	95.80856			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	64.66805	100.00000	64.19920			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	64.84281	100.00000	64.37270			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	44.56053	100.00000	44.23747			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	96.59881	100.00000	95.85574			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	31.63259	100.00000	31.40325			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B2B	On	15/12/2012			100.00000	80.86671	100.00000	80.35917			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	65.13407	100.00000	64.66185			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	44.64079	100.00000	44.31714			0.00	0	0.00
PR2C1B	On	15/12/2012			100.00000	96.68202	100.00000	95.93831			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	31.99106	100.00000	31.75912			0.00	0	0.00
PR2C4D	On	15/06/2013			100.00000	65.65835	100.00000	65.18232			0.00	0	0.00
PR2D1B	On	15/12/2012			100.00000	96.89597	100.00000	96.15062			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	32.38728	100.00000	32.15247			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	66.12437	100.00000	65.64497			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	38.18298	100.00000	37.90615			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	92.65411	100.00000	91.96437			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	92.67692	100.00000	91.98702			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	92.76817	100.00000	92.07759			0.00	0	0.00
R009P	On	15/09/2014			100.00000	18.94313	100.00000	18.81831			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00204	100.00000	0.00203			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			5.50500	128.22397	5.56000	127.99363		148,444,287,791,235.00	965,356,547	21,398,298,607.00	
R158P	On	15/09/2015			100.00000	8.41917	100.00000	8.36369			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P	On	15/09/2016	Spot Bond			100.00000	3.74185	100.00000	3.71720			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	52.94836	100.00000	52.59948			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.50500	127.90869	7.54500	127.42286		38,916,045,580,890.00	185,349,178	8,280,928,179.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00091	100.00000	0.00090			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00040	100.00000	0.00040			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.54288	94.10369	218.52124	92.96954		29,515,527,201,280.00	135,056,000	1,014,537,000.00	
R197	On	07/12/2023	Spot Bond			1.52000	269.51396	1.52000	269.45933		15,200,000.00	10,000	87,443,000.00	
R201	On	21/12/2014	Spot Bond			4.90000	109.92594	4.95500	109.75656		2,229,526,793,200.00	455,005,468	2,350,390,888.00	
R202	On	07/12/2033	Spot Bond			2.12000	197.94114	2.12000	197.89137		18,471,608,760.00	8,713,023	1,193,509,203.00	
R2023	On	28/02/2023	Spot Bond			8.00000	98.02641	8.00000	97.86178		10,464,000,000,000.00	308,000,000	2,912,000,000.00	
R203	On	15/09/2017	Spot Bond			6.01000	113.32938	6.05000	113.09257		8,155,374,110,060.00	356,967,406	6,220,351,000.00	
R204	On	21/12/2018	Spot Bond			6.30500	110.17071	6.35000	109.87093		4,680,814,106,410.00	742,397,162	4,039,443,887.00	
R2048	On	28/02/2048	Spot Bond			8.75000	99.72850	8.75000	99.52535		1,518,125,000,000.00	173,500,000	948,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	29.18795	100.00000	28.97634			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.05000	104.10183	5.10000	103.99161		5,947,939,267,800.00	177,809,756	2,636,631,474.00	
R207	On	15/01/2020	Spot Bond			6.60000	104.58751	6.64000	104.29610		5,784,136,102,800.00	876,384,258	7,178,737,658.00	
R208	On	31/03/2021	Spot Bond			6.76000	102.67506	6.80500	102.32979		14,270,449,576,760.00	111,013,251	7,707,990,896.00	
R209	On	31/03/2036	Spot Bond			8.14000	82.85067	8.17000	82.53318		20,186,226,342,040.00	479,880,386	9,254,466,386.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			1.87000	153.01084	1.87000	152.97548			93,716,920,000.00	50,116,000	186,672,000.00
R211	On	31/01/2017	Spot Bond			0.60000	120.98746	0.60000	120.97205			105,000,000.00	175,000	1,264,720,472.00
R212	On	31/01/2022	Spot Bond			1.45000	124.22624	1.46000	124.09796			554,794,516,600.00	382,616,908	875,023,000.00
R213	On	28/02/2031	Spot Bond			7.95000	90.79855	7.99000	90.38366			13,119,276,960,150.00	650,223,517	3,399,252,517.00
R214	On	28/02/2041	Spot Bond			6.50000	99.93087	6.50000	99.87905			3,667,251,978,000.00	564,192,612	5,030,500,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	63.93305	100.00000	63.51179			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	42.62203	100.00000	42.34119			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	28.41469	100.00000	28.22746			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	18.94313	100.00000	18.81831			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.62875	100.00000	12.54554			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.41917	100.00000	8.36369			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.61278	100.00000	5.57579			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.74185	100.00000	3.71720			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	51.55705	100.00000	51.21549			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	34.37137	100.00000	34.14366			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	22.91424	100.00000	22.76244			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On	21/12/2014	Spot Bond			100.00000	15.27616	100.00000	15.17496			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.18411	100.00000	10.11664			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.78941	100.00000	6.74443			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.52627	100.00000	4.49628			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.01751	100.00000	2.99752			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.01168	100.00000	1.99835			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.34112	100.00000	1.33223			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.89408	100.00000	0.88815			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.59605	100.00000	0.59210			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.39737	100.00000	0.39474			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.26491	100.00000	0.26316			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.17661	100.00000	0.17544			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11774	100.00000	0.11696			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07849	100.00000	0.07797			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05233	100.00000	0.05198			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03489	100.00000	0.03465			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02326	100.00000	0.02310			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01550	100.00000	0.01540			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			100.00000	0.01034	100.00000	0.01027			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00689	100.00000	0.00685			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00459	100.00000	0.00456			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00306	100.00000	0.00304			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00204	100.00000	0.00203			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00136	100.00000	0.00135			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00091	100.00000	0.00090			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00060	100.00000	0.00060			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00040	100.00000	0.00040			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	34.71327	100.00000	34.46161			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	60.94753	100.00000	60.50566			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	13.83759	100.00000	13.73727			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	17.64444	100.00000	17.73303			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.01449	100.00000	1.98803			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	99.66609	100.00000	98.87509			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	98.30236	100.00000	97.53438			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	66.40419	100.00000	65.78416			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	66.35806	100.00000	65.72476			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB01	On	30/03/2015			100.00000	17.25272	100.00000	17.12764			0.00	0	4,000,000.00
RDFC04	On	06/09/2013			100.00000	48.43698	100.00000	47.80077			0.00	0	0.00
RES010	On	21/09/2012			100.00000	96.32256	100.00000	95.58728			0.00	0	0.00
RES05	On	17/10/2012			100.00000	89.15191	100.00000	88.51359			0.00	0	0.00
RES06	On	18/10/2014			100.00000	21.58637	100.00000	21.42987			0.00	0	0.00
RES07	On	14/02/2013			5.87500	103.03896	5.87500	102.99056			0.00	0	0.00
RES11	On	14/11/2012			100.00000	84.39022	100.00000	83.82385			0.00	0	0.00
RES12	On	20/08/2015			100.00000	15.19287	100.00000	14.99331			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	32.62022	100.00000	32.38373			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	69.22685	100.00000	68.72495			0.00	0	0.00
RP002	On	28/02/2013			100.00000	67.06319	100.00000	66.57699			0.00	0	0.00
RP004	On	25/11/2014			100.00000	22.90471	100.00000	25.72361			0.00	0	0.00
RP005	On	31/03/2017			100.00000	12.74137	100.00000	12.66584			0.00	0	0.00
RP006	On	30/04/2019			100.00000	12.32039	100.00000	12.23107			0.00	0	0.00
RP007	On	30/04/2016			100.00000	14.13496	100.00000	14.03249			0.00	0	0.00
RP008	On	30/04/2016			100.00000	14.13496	100.00000	14.03249			0.00	0	0.00
RP009	On	16/07/2013			100.00000	58.71312	100.00000	57.94194			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP010	On	23/08/2013	Spot Bond			100.00000	49.37672	100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	34.05689	100.00000	33.80997			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	33.62280	100.00000	25.42611			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	20.96897	100.00000	23.87640			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.50825	5.25000	100.46580			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.46773	100.00000	0.46437			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.54831	100.00000	2.52983			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	89.49416	100.00000	88.97485			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.32013	100.00000	13.23188			0.00	0	6,100,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.86454	100.00000	7.81987			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	82.46033	100.00000	81.91303			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	16.19961	100.00000	16.09287			0.00	0	122,260,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	9.92366	100.00000	9.85172			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.29013	8.00000	109.21988			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.72810	100.00000	7.67207			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16	On	15/03/2023	Spot Bond			100.00000	9.19304	100.00000	9.12638			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	9.15267	100.00000	9.06628			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	21.65375	100.00000	21.51108		1,780,000,000,000.00	17,800,000	18,100,000.00	
SBK8	On	10/04/2013	Spot Bond			100.00000	66.67276	100.00000	66.23106			0.00	0	0.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.39023	100.00000	12.30815			0.00	0	7,300,000.00
SBKI11	On	09/04/2014	Spot Bond			5.75000	122.89678	5.75000	122.83004			0.00	0	1,700,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	45.85089	100.00000	45.54877			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	64.15533	100.00000	63.73031			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	26.70224	100.00000	26.52630			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	26.70224	100.00000	26.52630			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	26.70224	100.00000	26.52630			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	66.56436	100.00000	66.12575			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.39341	100.00000	13.30516			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	26.70224	100.00000	26.52630			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	26.70224	100.00000	26.52630			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	66.65941	100.00000	66.21779			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	66.65941	100.00000	66.21779			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.31479	100.00000	9.24726			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49	On	02/06/2014	Spot Bond			100.00000	31.36236	100.00000	31.13498			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	24.63869	100.00000	24.46006			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.84436	100.00000	10.76574			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	63.02634	100.00000	62.56940			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	38.73038	100.00000	38.44958			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.09847	100.00000	14.00557			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	38.71939	100.00000	38.43867			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.39737	100.00000	10.32198			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.75035	100.00000	8.68690			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.89012	100.00000	0.88423			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.25122	100.00000	9.18416			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.82712	100.00000	11.74877			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.80991	10.05000	102.72777			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.72228	100.00000	8.64084			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.31929	100.00000	19.17922			0.00	0	100,000.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.63776	100.00000	9.54778			0.00	0	200,000.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.60573	100.00000	7.55059			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.49532	8.00000	107.40716			0.00	0	4,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3	On	25/05/2026	Spot Bond			100.00000	10.08859	100.00000	10.02211			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.84297	100.00000	10.77152			0.00	0	2,300,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	70.98613	100.00000	70.51839			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	16.64568	100.00000	16.53600			0.00	0	4,400,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	61.37467	100.00000	60.96546			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.59127	100.00000	6.54760			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.34493	100.00000	5.30971			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	12.04445	100.00000	11.95713			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	79.13929	100.00000	78.67738			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	67.71800	100.00000	67.34317			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.68798	100.00000	2.66849			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04310	100.00000	0.04278			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.64042	6.50000	100.60506			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.90004	100.00000	11.81377		19,600,000,000,000.00	196,000,000	49,000,000.00	
SHS02	On	29/06/2013	Spot Bond			100.00000	62.90880	100.00000	62.45270			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.61632	100.00000	17.48860			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.65259	100.00000	10.57536			0.00	0	100,000,000.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.39253	8.75000	102.34429			0.00	0	800,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On	15/08/2013	Spot Bond			100.00000	51.07740	100.00000	50.74085			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	13.51849	100.00000	13.42942			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	56.81598	100.00000	56.43958		2,800,000,000,000.00	28,000,000	14,000,000.00	
SNT01	On	15/09/2017	Spot Bond			100.00000	13.39341	100.00000	13.30516			0.00	0	10,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	26.31068	100.00000	26.11993			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	9.90878	100.00000	9.83694			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.58230	100.00000	14.47658			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	7.98752	100.00000	7.92961			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	15.02664	100.00000	14.92709			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.59989	100.00000	17.43557			0.00	0	4,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.15285	100.00000	9.08649			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.55856	100.00000	10.48201			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	10.52102	100.00000	10.42278			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.36055	100.00000	9.28831			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.57900	6.75000	102.50906			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	23.25520	100.00000	23.14580			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.83563	7.25000	100.77710			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.86113	100.00000	9.76905			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN009 On	15/09/2017	Spot Bond			8.75000	101.03266	8.75000	100.85977			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	104.99808	13.50000	104.72410			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	2.18461	100.00000	2.15907			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	80.21978	100.00000	79.69432			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	71.56863	100.00000	71.15010			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	71.56863	100.00000	71.15010			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	71.42857	100.00000	71.01167			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	68.22430	100.00000	67.84387			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.46765			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.46765			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	67.34317	100.00000	66.97248			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.10898			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN887 On	17/02/2013	Spot Bond			100.00000	67.71800	100.00000	67.34317			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	48.46720	100.00000	48.14523			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	48.46720	100.00000	48.14523			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	45.04087	100.00000	44.74166			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	44.94091	100.00000	66.66668			0.00	0	0.00
SYN925 On	23/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.18478			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	48.46720	100.00000	48.14523			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	48.46720	100.00000	48.14523			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	91.25000	100.00000	90.57072			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	91.25000	100.00000	90.57072			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN939	On	16/11/2012			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
SYN940	On	20/09/2012			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
SYN941	On	20/11/2012			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
SYN942	On	20/11/2012			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
SYN943	On	16/11/2012			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
SYN944	On	22/11/2012			100.00000	80.75221	100.00000	80.21978		79,000,000,000,000.00	790,000,000	351,000,000.00	
SYN945	On	23/11/2012			100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	24.51374	100.00000	24.35134			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	12.52260	100.00000	12.43964			0.00	0	0.00
T018	On	15/07/2014			100.00000	31.20028	100.00000	30.99470			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	37.29400	100.00000	37.04826			0.00	0	0.00
TFS100	On	22/01/2013			100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
TFS101	On	06/02/2013			100.00000	69.12879	100.00000	68.73823			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	100.14741	6.27500	100.09687			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	60.69426	100.00000	60.25423			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	59.81739	100.00000	59.38370			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	15.06311	100.00000	14.95390			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	103.01310	8.00000	102.94724			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS88	On	08/02/2013	Spot Bond			100.00000	68.86792	100.00000	68.48030			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	101.41308	6.27000	101.36166			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	38.07795	100.00000	37.85223			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	37.04352	100.00000	36.69765			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.84767	100.00000	7.77440			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.07432	100.00000	7.99893			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.55150	100.00000	8.49516			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.56162	100.00000	8.48167			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.60420	100.00000	9.51452			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	13.91050	100.00000	13.78062			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	88.87028	100.00000	88.23549		40,000,000,000.00	400,000	100,000.00	
TH9A10	On	18/07/2016	Spot Bond			100.00000	11.39842	100.00000	11.31578			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	88.80572	100.00000	88.17140			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	89.68759	100.00000	89.04697			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	88.99064	100.00000	88.35498			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	89.23134	100.00000	88.59397			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A1 On	18/04/2036	Spot Bond			100.00000	6.96940	100.00000	6.91887			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.46525	100.00000	7.41112			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.79581	100.00000	7.73929			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.45694	100.00000	8.39562			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.89769	100.00000	8.83318			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	13.56967	100.00000	13.47129			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	11.09011	100.00000	11.00971			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	13.26869	100.00000	13.17250			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	11.34526	100.00000	11.26301			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.63052	100.00000	7.57521			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.74071	100.00000	7.68459			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.79581	100.00000	7.73929			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	11.17517	100.00000	11.09414			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	11.34526	100.00000	11.26301			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	11.92998	100.00000	11.84349			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	8.34675	100.00000	8.28624			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	11.92998	100.00000	11.84349			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	12.78047	100.00000	12.68780			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.44864	100.00000	9.38013			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	12.72731	100.00000	12.63503			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	16.97975	100.00000	16.85665			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	13.85615	100.00000	13.75570			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	17.13922	100.00000	17.01497			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	42.98394	100.00000	42.67231			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	25.61463	100.00000	25.44493			0.00	0	3,600,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.02188	6.00000	102.97270			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.98042	100.00000	12.89489			0.00	0	1,022,070,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	15.16786	100.00000	15.06792		650,149,000,000.00	6,501,490	298,855,490.00	
TN23	On	06/11/2023	Spot Bond			100.00000	13.86393	100.00000	13.77257		49,500,000,000.00	495,000	145,839,000.00	
TN25	On	19/08/2025	Spot Bond			100.00000	9.67139	100.00000	9.60767			0.00	0	127,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.21740	100.00000	11.14349			0.00	0	26,900,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	6.54994	100.00000	6.45796			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	6.70418	100.00000	6.61002			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	6.89954	100.00000	6.80264			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	6.92011	100.00000	6.82292			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	7.88664	100.00000	7.77588			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ6	On	15/04/2022	Spot Bond			100.00000	13.41337	100.00000	13.22499			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.89298	10.00000	99.81278			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.89564	9.75000	99.81744			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.89725	100.00000	9.82088			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.35206			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	66.97248	100.00000	70.64357			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	98.38275	100.00000	97.59358			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	62.32177	100.00000	61.96773			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	73.88664	100.00000	73.44064			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	56.14087	100.00000	55.82194			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	15.92863	100.00000	15.82368			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	85.17611	100.00000	84.61327			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014			100.00000	29.41530	100.00000	29.20204			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	12.16621	100.00000	12.07800			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	18.65744	100.00000	18.52218			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	16.28764	100.00000	16.18033			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	84.78733	100.00000	84.20923			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	39.35455	100.00000	39.06923			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	84.81343	100.00000	84.23515			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	39.35847	100.00000	39.06019			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	84.90739	100.00000	84.32848			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	39.77800	100.00000	39.48961			0.00	0	0.00
VKE01	On	08/05/2015			100.00000	16.42602	100.00000	16.27265		200,000,000,000.00	2,000,000	500,000.00	
VKE02	On	08/05/2016			100.00000	11.73071	100.00000	11.62118			0.00	0	0.00
VKE03	On	08/05/2017			100.00000	9.64721	100.00000	9.55714			0.00	0	0.00
VOD002	On	28/02/2013			100.00000	74.36960	100.00000	73.94710			0.00	0	0.00
VOD004	On	28/08/2012			100.00000	99.72677	100.00000	98.91598			0.00	0	0.00
VOD005	On	28/11/2012			100.00000	99.99993	100.00000	99.99973			0.00	0	0.00
VOYT01	On	09/09/2015			100.00000	12.19601	100.00000	12.12691			0.00	0	0.00
WS04	On	30/05/2016			100.00000	19.36231	100.00000	19.23473		48,336,900,000.00	483,369	66,664,369.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	11.28964	100.00000	11.21439			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	20.76143	100.00000	20.62462			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.92694	100.00000	12.84175		10,000,000,000,000.00	100,000,000	100,000,000	70,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.37938	100.00000	11.30439			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.16775	100.00000	11.09416			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.07369	100.00000	11.00072			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	44.05651	100.00000	43.76779			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	36.00841	100.00000	35.76986			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.97607	100.00000	9.91034			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	27.47956	100.00000	27.29751			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	22.44616	100.00000	22.29826			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.80645	100.00000	7.75473			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.02206	100.00000	15.91649			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.95411	100.00000	9.88852			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.31782	100.00000	0.31573			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.19110	100.00000	6.15602			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02493	100.00000	0.02479			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.19110	100.00000	6.15602			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.58808	100.00000	16.49385			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.97044	100.00000	16.87403			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.90933	100.00000	15.81895			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.90933	100.00000	15.81895			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.08548	100.00000	14.99978			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.08548	100.00000	14.99978			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.27716	100.00000	14.19605			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.27716	100.00000	14.19605			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.43539	100.00000	13.35906			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.43539	100.00000	13.35906			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.66727	100.00000	12.59531			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.66727	100.00000	12.59531			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.92197	100.00000	11.85442			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.92197	100.00000	11.85442			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.28485	100.00000	11.22092			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.68178	100.00000	10.62126			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023	On	20/04/2016	Spot Bond			100.00000	7.98494	100.00000	7.93957			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.54274	100.00000	7.49989			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.09803	100.00000	7.05770			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.09803	100.00000	7.05770			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.71769	100.00000	6.67953			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.34568	100.00000	6.30963			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.96150	100.00000	5.92638			0.00	0	0.00
Total for j-Bonds :											648,515,791,757,885.00	,119,737,347	96,429,667,942.00	
Grand Total:											18,515,990,911,151.00	19,777,774	96,431,132,856.00	