



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 03/08/2012

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			8.20650	8.20650	8.42700	8.42700		15.63	150,261,015.00	18,310	242,667.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,278.29630	1.27830	1,058.644	17.62	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			1.29630	0.00130	2.144	17.62	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,129.05880	1.12906	910.101	16.50	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			2.05880	0.00206	3.601	16.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,029.82580	1.02983	811.638	15.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			2.82580	0.00283	5.138	15.75	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			29.71140	0.02971	16.246	22.38	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			902.71140	0.90271	1,109.746	22.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			53.62790	0.05363	29.462	20.54	0.00	0	7,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			626.62790	0.62663	822.962	20.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			43.79650	0.04380	23.979	21.16	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			716.79650	0.71680	917.479	21.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			36.01270	0.03601	19.662	21.77	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			809.01270	0.80901	1,013.162	21.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			129.31400	0.12931	69.741	17.89	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			302.31400	0.30231	463.241	17.89	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			91.75830	0.09176	49.814	18.89	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			414.75830	0.41476	593.314	18.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			81.85270	0.08185	44.677	19.22	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			454.85270	0.45485	638.177	19.22	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			202.79450	0.20279	113.238	16.76	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			175.79450	0.17579	306.738	16.76	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			162.24200	0.16224	88.839	17.33	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			235.24200	0.23524	382.339	17.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			144.89520	0.14490	78.698	17.61	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			267.89520	0.26790	422.198	17.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			317.84750	0.31785	182.828	15.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			90.84750	0.09085	176.328	15.63	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			285.85620	0.28586	162.435	15.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			108.85620	0.10886	205.935	15.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			279.71400	0.27971	158.613	15.97	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			112.71400	0.11271	212.113	15.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			552.50220	0.55250	365.160	15.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			25.50220	0.02550	58.660	15.04	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			465.88430	0.46588	295.446	15.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			38.88430	0.03888	88.946	15.24	0.00	0	10,425.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			388.03820	0.38804	234.583	15.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			61.03820	0.06104	128.083	15.43	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			930.90730	0.93091	715.290	15.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			3.90730	0.00391	8.790	15.52	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			737.03460	0.73703	529.918	15.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			10.03460	0.01003	23.418	15.07	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			689.81220	0.68981	485.838	14.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			12.81220	0.01281	29.338	14.96	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.30090	8.30090	8.52370	8.52370		16.52	6,848,242.50	825	78,663.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			122.35280	0.12235	93.167	21.84	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,098.65280	1.09865	1,292.267	21.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			59.15360	0.05915	45.943	25.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,935.45360	1.93545	2,145.043	25.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			36.25410	0.03625	23.931	27.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,612.55410	2.61255	2,823.031	27.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			249.30840	0.24931	185.855	18.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			525.60840	0.52561	684.955	18.71	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			200.52960	0.20053	150.457	19.62	0.00	0	25,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			676.82960	0.67683	849.557	19.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			180.71010	0.18071	135.991	20.07	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			757.01010	0.75701	935.091	20.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			596.82760	0.59683	449.515	15.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			123.12760	0.12313	198.615	15.65	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			445.09250	0.44509	330.453	16.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			221.39250	0.22139	329.553	16.52	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			312.46620	0.31247	232.440	17.82	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			388.76620	0.38877	531.540	17.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			671.14500	0.67115	506.856	15.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			97.44500	0.09745	155.956	15.30	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			633.44040	0.63344	477.462	15.47	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			109.74040	0.10974	176.562	15.47	0.00	0	6,040.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.39910	8.39910	8.62530	8.62530		16.92	0.00	0	20,840.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			126.68560	0.12669	105.251	24.45	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,051.38560	2.05139	2,256.151	24.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			108.76780	0.10877	91.154	25.42	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,333.46780	2.33347	2,542.054	25.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			317.17730	0.31718	256.618	19.49	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			791.87730	0.79188	957.518	19.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			230.58480	0.23058	187.601	21.09	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,155.28480	1.15528	1,338.501	21.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			153.78380	0.15378	126.910	23.32	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			1,728.48380	1.72848	1,927.810	23.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			786.99520	0.78700	629.433	15.46	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			161.69520	0.16170	230.333	15.46	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			718.88790	0.71889	577.183	15.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			193.58790	0.19359	278.083	15.82	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.48980	8.48980	8.71910	8.71910		17.32	2,317,715.40	273	4,687.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			544.06960	0.54407	453.831	18.13	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			584.96960	0.58497	724.031	18.13	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			551.29030	0.55129	459.791	18.07	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			572.19030	0.57219	709.991	18.07	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			547.66390	0.54766	456.799	18.10	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			578.56390	0.57856	716.999	18.10	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.59190	8.59190	8.82390	8.82390		17.86	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			664.89290	0.66489	580.735	18.79	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			840.99290	0.84099	988.835	18.79	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,115.22550	1.11523	967.103	16.27	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			291.32550	0.29133	375.203	16.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.89490	8.89490	9.13930	9.13930		18.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,560.93020	1.56093	1,385.809	16.79	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			421.63020	0.42163	490.909	16.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.19790	9.19790	9.45470	9.45470		19.86	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.20650	8.20650	8.42700	8.42700		15.63	41,032.50	5	1,096.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			16,593.70610	0.16594	9,102.150	17.27	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			22,893.70610	0.22894	37,452.150	17.27	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			12,931.39550	0.12931	6,974.058	17.89	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			30,231.39550	0.30231	46,324.058	17.89	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.30090	8.30090	8.52370	8.52370		16.52	0.00	0	28.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			31,605.95100	0.31606	23,512.787	17.78	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			38,235.95100	0.38236	52,422.787	17.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.39910	8.39910	8.62530	8.62530			0.00	0	5.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			6,470.00000	0.06470	29,090.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.48980	8.48980	8.71910	8.71910		17.32	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			54,406.96400	0.54407	45,383.091	18.13	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			58,496.96400	0.58497	72,403.091	18.13	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			55,129.03210	0.55129	45,979.118	18.07	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			57,219.03210	0.57219	70,999.118	18.07	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			54,766.39490	0.54766	45,679.856	18.10	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			57,856.39490	0.57856	71,699.856	18.10	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			12.79060	12.79060	13.08270	13.08270		13.22	1,765,102.80	138	12,636.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			1,735.49250	1.73549	1,444.991	16.18	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			2.79250	0.00279	4.391	16.18	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			952.31420	0.95231	677.244	12.95	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			19.61420	0.01961	36.644	12.95	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			125.38960	0.12539	65.961	15.28	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			492.68960	0.49269	725.361	15.28	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			57.01340	0.05701	29.185	16.39	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			824.31340	0.82431	1,088.585	16.39	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			12.93710	12.93710	13.23240	13.23240		13.90	1,617,137.50	125	1,430.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			289.00320	0.28900	218.256	15.97	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			756.60320	0.75660	981.156	15.97	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			186.82120	0.18682	143.737	17.28	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			1,154.42120	1.15442	1,406.637	17.28	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Call			389.59810	0.38960	291.507	15.07	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.37	Put			527.19810	0.52720	724.407	15.07	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			330.79780	0.33080	248.767	15.57	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			648.39780	0.64840	861.667	15.57	0.00	0	100.00
£ / R On	18/03/2013	Foreign Exchange Future			13.08940	13.08940	13.39030	13.39030		15.47	0.00	0	2,356.00

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£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			825.86950	0.82587	692.853	23.00	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,135.56950	1.13557	1,303.453	23.00	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			746.16610	0.74617	622.610	23.00	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,255.86610	1.25587	1,433.210	23.00	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			573.01440	0.57301	471.699	23.00	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,582.71440	1.58271	1,782.300	23.00	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			898.57120	0.89857	757.311	23.00	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			1,038.27120	1.03827	1,197.911	23.00	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10440	0.10440	0.10780	0.10780		17.86	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			202.39430	0.00202	99.074	19.95	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			422.39430	0.00422	659.074	19.95	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10570	0.10570	0.10910	0.10910		20.23	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			477.63170	0.00478	337.728	20.23	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			567.63170	0.00568	767.728	20.23	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.11980	10.11980	10.25830	10.25830		12.32	1,426,891.80	141	26,053.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			819.72650	0.81973	685.854	13.64	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			11.42650	0.01143	16.054	13.64	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			541.41750	0.54142	420.016	12.72	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			33.11750	0.03312	50.216	12.72	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			418.01260	0.41801	307.242	12.55	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			59.71260	0.05971	87.442	12.55	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			216.65890	0.21666	142.208	12.61	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			158.35890	0.15836	222.408	12.61	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			20.21330	0.02021	8.824	16.14	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			961.91330	0.96191	1,089.024	16.14	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			18.25150	0.01825	7.666	16.30	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			1,009.95150	1.00995	1,137.866	16.30	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.24850	10.24850	10.39000	10.39000		13.31	0.00	0	52,964.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			171.91470	0.17191	129.244	15.52	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			781.91470	0.78191	880.744	15.52	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			154.46030	0.15446	115.169	15.84	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			864.46030	0.86446	966.669	15.84	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			103.09070	0.10309	74.364	17.10	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,213.09070	1.21309	1,325.864	17.10	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			342.46650	0.34247	270.993	13.74	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			352.46650	0.35247	422.493	13.74	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			210.07850	0.21008	159.932	14.95	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			640.07850	0.64008	731.432	14.95	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			181.51710	0.18152	137.032	15.36	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			741.51710	0.74152	838.532	15.36	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			945.37480	0.94537	813.390	12.74	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			55.37480	0.05537	64.890	12.74	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			388.43910	0.38844	307.608	13.45	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			298.43910	0.29844	359.108	13.45	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.38390	10.38390	10.52940	10.52940		13.85	0.00	0	75.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			328.50410	0.32850	270.098	15.21	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			769.10410	0.76910	856.199	15.21	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.66140	10.66140	10.81430	10.81430		14.65	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			608.85930	0.60886	545.399	15.46	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			994.55930	0.99456	1,083.999	15.46	0.00	0	0.00
2025	On	02/08/2012	Bond Future			104.94859	104.94859	104.94859	104.94859			0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.90954	106.90954	106.28065	106.28065			70,025,748.70	655	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,290.65000	6.29065	6,919.540		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			6,280.65000	6.28065	6,909.540		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			6,270.65000	6.27065	6,899.540		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On	02/08/2012	Bond Future			102.58693	102.58693	102.58693	102.58693			0.00	0	0.00
2038	On	01/11/2012	Bond Future			104.13101	104.13101	103.88886	103.88886			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			4,898.86000	4.89886	5,141.010		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			4,888.86000	4.88886	5,131.010		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			4,878.86000	4.87886	5,121.010		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	02/08/2012	Bond Future			109.27964	109.27964	109.27964	109.27964			0.00	0	0.00
2050	On	01/11/2012	Bond Future			111.12885	111.12885	110.66667	110.66667			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			6,676.67000	6.67667	7,138.850		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			6,666.67000	6.66667	7,128.850		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			6,656.67000	6.65667	7,118.850		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			475.37200	475.37200	472.06500	472.06500			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			482.20300	482.20300	478.89300	478.89300			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			426.95600	426.95600	424.03000	424.03000			0.00	0	885.00
ALBI	On	07/02/2013	Index Future			433.09100	433.09100	430.16300	430.16300			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.62530	8.62530	8.79430	8.79430		11.65	17,250.60	2	7,698.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			404.41100	0.40441	267.385	11.87	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			30.11100	0.03011	62.085	11.87	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.65690	8.65690	8.82840	8.82840		12.39	432,845.00	50	9,894.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			483.10800	0.48311	365.327	12.37	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			114.70800	0.11471	168.427	12.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	18/03/2013			8.69100	8.69100	8.86700	8.86700		12.78	0.00	0	3,790.00
AU\$ / R	On	18/03/2013	8.51	Call			547.04640	0.54705	437.954	12.56	0.00	0	0.00
AU\$ / R	On	18/03/2013	8.51	Put			190.04640	0.19005	256.954	12.56	0.00	0	0.00
AU\$ / R	On	14/12/2015			8.73590	8.73590	8.95650	8.95650		14.35	0.00	0	0.00
CAD/ R	On	17/09/2012			8.20210	8.20210	8.38500	8.38500		11.21	0.00	0	0.00
CAD/ R	On	17/09/2012	8.27	Call			199.50750	0.19951	102.131	11.56	0.00	0	0.00
CAD/ R	On	17/09/2012	8.27	Put			84.50750	0.08451	170.031	11.56	0.00	0	0.00
CAD/ R	On	14/12/2012			8.28000	8.28000	8.46460	8.46460		11.90	0.00	0	0.00
CAD/ R	On	14/12/2012	8.35	Call			298.64820	0.29865	208.674	12.09	0.00	0	0.00
CAD/ R	On	14/12/2012	8.35	Put			184.04820	0.18405	278.674	12.09	0.00	0	0.00
CF CAN	On	17/09/2012			0.25550	0.25550	0.21600	0.21600			0.00	0	11,120.00
CF CAN	On	17/09/2012			0.02250	0.02250	0.03550	0.03550			0.00	0	7,100.00
CF CAN	On	17/09/2012			0.20440	0.20440	0.11530	0.11530			0.00	0	14,700.00
CF CAN	On	17/09/2012			0.02950	0.02950	0.05330	0.05330			0.00	0	8,000.00
CF CAN	On	17/09/2012			0.25450	0.25450	0.12810	0.12810			0.00	0	12,800.00
CF CAN	On	17/09/2012			0.06690	0.06690	0.11520	0.11520			0.00	0	4,800.00
CF CAN	On	14/12/2012			0.09840	0.09840	0.11190	0.11190			0.00	0	7,000.00
CHF / R	On	17/09/2012			8.43420	8.43420	8.53820	8.53820		13.86	0.00	0	25.00
CHF / R	On	17/09/2012	8.91	Call			64.57180	0.06457	44.534	16.28	0.00	0	0.00
CHF / R	On	17/09/2012	8.91	Put			436.37180	0.43637	520.334	16.28	0.00	0	0.00
CHF / R	On	14/12/2012			8.55280	8.55280	8.65800	8.65800		15.28	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Call			206.31540	0.20632	173.780	17.34	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Put			588.31540	0.58832	660.980	17.34	0.00	0	0.00
DAAT	On	06/08/2012			8.16190	8.16190	8.40000	8.40000		14.52	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
DAAT	On	06/08/2012	Any day expiry	8.30	Call			0.00000	0.00000	9.578	17.41	0.00	10,000	10,000.00
DAAT	On	06/08/2012	Any day expiry	8.30	Put			0.00000	0.00000	147.678	17.41	0.00	0	0.00
DAAT	On	06/08/2012	Any day expiry	8.39	Call			0.00000	0.00000	3.427	19.14	0.00	0	0.00
DAAT	On	06/08/2012	Any day expiry	8.39	Put			0.00000	0.00000	231.527	19.14	0.00	0	0.00
DAAT	On	06/08/2012	Any day expiry	8.40	Call			0.00000	0.00000	3.061	19.33	0.00	0	0.00
DAAT	On	06/08/2012	Any day expiry	8.40	Put			0.00000	0.00000	241.161	19.33	0.00	0	0.00
DAAT	On	06/08/2012	Any day expiry	8.41	Call			0.00000	0.00000	2.735	19.52	0.00	0	0.00
DAAT	On	06/08/2012	Any day expiry	8.41	Put			0.00000	0.00000	250.835	19.52	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry			6.67670	6.67670	6.79050	6.79050		14.09	0.00	13,000	11,000.00
DANZ	On	07/08/2012	Any day expiry	6.64	Call			161.03400	0.16103	63.568	15.37	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.64	Put			10.53400	0.01053	26.868	15.37	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.65	Call			152.21700	0.15222	56.860	15.15	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.65	Put			11.71700	0.01172	30.160	15.15	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.66	Call			143.52640	0.14353	50.490	14.94	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.66	Put			13.02640	0.01303	33.790	14.94	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.69	Call			118.33510	0.11834	33.614	14.30	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.69	Put			17.83510	0.01784	46.914	14.30	0.00	0	15,000.00
DANZ	On	07/08/2012	Any day expiry	6.71	Call			102.41040	0.10241	25.569	14.32	0.00	0	0.00
DANZ	On	07/08/2012	Any day expiry	6.71	Put			21.91040	0.02191	58.869	14.32	0.00	0	5,000.00
DAUS	On	31/08/2012	Any day expiry			8.18740	8.18740	8.40740	8.40740		15.68	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			1,008.00000	1.00800	791.000	18.05	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			1.00000	0.00100	4.000	18.05	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			692.00000	0.69200	483.000	16.24	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			5.00000	0.00500	16.000	16.24	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			238.00000	0.23800	113.000	15.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			81.00000	0.08100	176.000	15.64	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			115.00000	0.11500	45.000	16.99	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			218.00000	0.21800	368.000	16.99	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.21860	8.21860	8.43930	8.43930		15.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	8.25	Call			314.00000	0.31400	191.000	16.04	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			125.00000	0.12500	222.000	16.04	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			187.00000	0.18700	111.000	17.41	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			258.00000	0.25800	402.000	17.41	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,044.00000	1.04400	827.000	15.48	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			5.00000	0.00500	8.000	15.48	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			735.00000	0.73500	533.000	14.99	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			16.00000	0.01600	34.000	14.99	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.25420	8.25420	8.47560	8.47560		16.05	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			786.00000	0.78600	592.000	14.84	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			30.00000	0.03000	58.000	14.84	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			384.00000	0.38400	263.000	16.05	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			158.00000	0.15800	259.000	16.05	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			258.00000	0.25800	177.000	17.35	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			292.00000	0.29200	433.000	17.35	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,087.00000	1.08700	873.000	15.23	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			11.00000	0.01100	19.000	15.23	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.28600	8.28600	8.50840	8.50840		16.45	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			835.00000	0.83500	646.000	15.08	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			47.00000	0.04700	80.000	15.08	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			319.00000	0.31900	233.000	17.41	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			321.00000	0.32100	457.000	17.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.31470	8.31470	8.53800	8.53800		16.50	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			370.00000	0.37000	279.000	17.39	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			342.00000	0.34200	474.000	17.39	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			877.00000	0.87700	691.000	15.13	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			59.00000	0.05900	96.000	15.13	0.00	0	7,530.00
EL28	On	01/11/2012	Bond Future			107.39036	107.39036	107.39036	107.39036			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			1,400.36000	1.40036	1,400.360		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			1,390.36000	1.39036	1,390.360		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			1,380.36000	1.38036	1,380.360		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	02/08/2012	Bond Future			8.58500	92.44746	8.58500	92.44746			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.56902	90.75387	8.68785	89.70877			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,295.88000	4.29588	5,340.980		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			8.65799	92.05789	8.77965	91.00668			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			2,089.25000	2.08925	1,038.040		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			2,000.56000	2.00056	949.350		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			1,912.00000	1.91200	860.790		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			426.76600	426.76600	423.99200	423.99200			0.00	0	236.00
GOVI	On	01/11/2012	GOVI	403.96	Call			200,320.00000	20.03200	228,060.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			432.89800	432.89800	430.12400	430.12400			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			28,660.00000	2.86600	920.000		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	07/02/2013	GOVI	433.00	Put			28,760.00000	2.87600	1,020.000		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			28,860.00000	2.88600	1,120.000		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			185.17400	185.17400	185.11700	185.11700			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			187.83400	187.83400	187.79500	187.79500			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			502.18400	502.18400	500.73800	500.73800			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			509.16500	509.16500	507.69600	507.69600			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.07000	94.93000	5.07000	94.93000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.02000	94.98000	5.01000	94.99000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			4.96000	95.04000	4.97000	95.03000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.89000	95.11000	4.90000	95.10000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.84000	95.16000	4.86000	95.14000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.84000	95.16000	4.86000	95.14000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.83000	95.17000	4.86000	95.14000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.90000	95.10000	4.94000	95.06000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.03000	94.97000	5.07000	94.93000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.15000	94.85000	5.21000	94.79000			0.00	0	1,500.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.30000	94.70000	5.36000	94.64000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.45000	94.55000	5.51000	94.49000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future			6.69770	6.69770	6.81230	6.81230		10.77	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call			252.33220	0.25233	164.167	10.89	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put			30.03220	0.03003	56.467	10.89	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future			6.74860	6.74860	6.86410	6.86410		12.14	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call			336.66450	0.33666	260.093	12.11	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put			102.56450	0.10256	141.493	12.11	0.00	0	0.00
R023 On	01/11/2012	Bond Future			6.96040	107.16208	7.10212	106.10010			0.00	0	561.00
R023 On	01/11/2012	Bond Future	7.04	Call			0.00000	0.00000	598.190		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.04	Put			463.79000	0.46379	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	673.030		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Put			388.95000	0.38895	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Call			0.00000	0.00000	747.800		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Put			314.18000	0.31418	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future			7.02325	108.70185	7.16924	107.63495			0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	123.120		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.04	Put			943.78000	0.94378	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	196.540		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.05	Put			870.36000	0.87036	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	269.890		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.06	Put			797.01000	0.79701	0.000		0.00	0	0.00
R023 On	02/05/2013	Bond Future			7.06490	106.20808	7.22561	105.05763			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			1,330.17000	1.33017	179.720		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			1,257.95000	1.25795	107.500		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			1,185.79000	1.18579	35.340		0.00	0	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	02/08/2012	Bond Future			5.51500	127.81400	5.51500	127.81400		2.32	0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.44320	122.97042	5.57279	122.58856		2.39	36,891,126.00	300	14,749.00
R157	On	01/11/2012	Bond Future	5.78	Call			948.12000	0.94812	1,214.680	2.45	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			340.72000	0.34072	225.420	2.45	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,018.26000	2.01826	2,367.370	2.54	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			76.34000	0.07634	43.590	2.54	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.45593	124.73738	5.59686	124.36241		2.31	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,047.73000	2.04773	2,353.920	2.46	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			251.45000	0.25145	182.670	2.46	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.42384	119.56432	5.61389	119.10394		2.65	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			786.67000	0.78667	987.850	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,450.89000	1.45089	1,191.690	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			796.83000	0.79683	999.640	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,436.71000	1.43671	1,179.140	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			807.07000	0.80707	1,011.510	2.64	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,422.62000	1.42262	1,166.680	2.64	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	02/08/2012	Bond Future			7.33500	129.15625	7.33500	129.15625		11.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.31866	131.65946	7.42830	130.53103		11.57	13,165,946.00	100	34,190.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,387.51000	5.38751	6,199.380	11.85	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,468.71000	1.46871	1,152.150	11.85	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			6,682.62000	6.68262	7,573.870	12.00	0.00	0	200.00
R186	On	01/11/2012	Bond Future	8.00	Put			1,020.30000	1.02030	783.120	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			10,659.17000	10.65917	11,694.930	12.44	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			334.57000	0.33457	241.900	12.44	0.00	0	200.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.82	Call			13,310.95000	13.31095	14,396.860	12.44	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			136.18000	0.13618	93.660	12.44	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.38349	128.26038	7.49576	127.12864		12.19	12,826,038.00	100	940.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,348.82000	2.34882	2,742.970	11.94	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,455.59000	7.45559	6,718.000	11.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,605.97000	10.60597	11,521.820	13.00	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,356.58000	1.35658	1,140.690	13.00	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.43211	129.93837	7.55643	128.70722		12.93	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,965.81000	4.96581	5,562.980	12.88	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,617.82000	6.61782	5,983.840	12.88	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			5,011.01000	5.01101	5,611.590	12.89	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,562.90000	6.56290	5,932.330	12.89	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			5,056.45000	5.05645	5,660.420	12.89	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,508.33000	6.50833	5,881.150	12.89	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	02/08/2012	Bond Future			218.74404	218.74404	218.74404	218.74404			0.00	0	0.00
R189	On	01/11/2012	Bond Future			214.89816	214.89816	215.02120	215.02120			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			3,968.80000	3.96880	4,091.840		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			3,978.80000	3.97880	4,101.840		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			3,988.80000	3.98880	4,111.840		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/08/2012	Bond Future			268.42809	268.42809	268.42809	268.42809			0.00	0	0.00
R197	On	01/11/2012	Bond Future			272.30168	272.30168	272.32205	272.32205			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			5,332.05000	5.33205	5,311.680		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			5,322.05000	5.32205	5,301.680		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			5,312.05000	5.31205	5,291.680		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	02/08/2012	Bond Future			4.97500	109.46073	4.97500	109.46073		1.64	0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.81811	111.13461	4.95410	110.85001		1.54	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			530.26000	0.53026	729.920	1.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			205.17000	0.20517	120.230	1.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.72922	108.32249	4.88060	108.04470		1.51	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			575.84000	0.57584	743.300	1.55	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			393.96000	0.39396	283.630	1.55	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.57906	109.73955	4.79808	109.38637		1.61	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			170.48000	0.17048	255.140	1.56	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,399.69000	1.39969	1,131.170	1.56	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			174.08000	0.17408	259.990	1.56	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,386.96000	1.38696	1,119.690	1.56	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			177.74000	0.17774	264.910	1.57	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,374.28000	1.37428	1,108.270	1.57	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/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	02/08/2012	Bond Future			196.99006	196.99006	196.99006	196.99006			0.00	0	0.00
R202	On	01/11/2012	Bond Future			200.51023	200.51023	199.49024	199.49024			0.00	0	48,828.00
R202	On	01/11/2012	Bond Future	191.99	Call			7,500.24000	7.50024	8,520.230		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7,490.24000	7.49024	8,510.230		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			7,480.24000	7.48024	8,500.230		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	02/08/2012	Bond Future			5.91500	113.40291	5.91500	113.40291		4.69	0.00	0	0.00
R203	On	01/11/2012	Bond Future			5.85180	111.18474	5.96980	110.66394		4.54	11,118,474.00	100	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,959.76000	3.95976	4,448.770		0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			84.26000	0.08426	52.470		0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.88807	112.78230	6.01184	112.26497		4.77	36,090,336.00	320	5,230.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,759.93000	1.75993	2,053.350		0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,351.77000	1.35177	1,127.860		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,165.30000	4.16530	4,600.200		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			379.64000	0.37964	297.210		0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.89733	110.09879	6.04720	109.50172		5.15	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,647.11000	1.64711	1,931.370		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,273.49000	2.27349	1,960.680		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,665.52000	1.66552	1,951.740		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,251.92000	2.25192	1,941.070		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,684.06000	1.68406	1,972.220		0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,230.50000	2.23050	1,921.590		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	02/08/2012	Bond Future			6.20500	110.34510	6.20500	110.34510		5.90	0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.14972	112.32818	6.27004	111.69000		5.85	0.00	0	3,787.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,003.38000	5.00338	5,598.380		0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			122.29000	0.12229	79.110		0.00	0	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	On	07/02/2013	Bond Future			6.19349	109.91111	6.31858	109.27473		6.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,259.67000	5.25967	5,796.300	6.60	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			470.00000	0.47000	370.250	6.60	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.21792	111.34882	6.36423	110.63162		6.51	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,317.38000	2.31738	2,679.250	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,680.52000	2.68052	2,325.190	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,341.80000	2.34180	2,705.910	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,655.93000	2.65593	2,302.840	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,366.36000	2.36636	2,732.710	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,631.51000	2.63151	2,280.660	6.53	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.06000	103.80602	5.06000	103.80602		0.90	0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.88799	105.29757	5.03699	105.12354		0.81	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			217.07000	0.21707	316.530	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			201.89000	0.20189	127.320	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.73168	103.04515	4.91460	102.87876		0.71	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			230.55000	0.23055	308.070	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			371.15000	0.37115	282.280	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.40538	104.39328	4.75094	104.15628		0.65	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			70.13000	0.07013	113.310	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,009.04000	1.00904	815.220	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			71.17000	0.07117	114.830	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,003.13000	1.00313	809.790	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			72.23000	0.07223	116.370	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			997.24000	0.99724	804.380	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future			6.47500	104.96469	6.47500	104.96469		6.99	0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.42984	106.89555	6.54299	106.23627		7.25	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,945.87000	5.94587	6,561.610	7.83	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			135.93000	0.13593	92.390	7.83	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.48048	104.79161	6.59747	104.13307		7.37	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,234.02000	6.23402	6,797.270	7.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			481.34000	0.48134	386.050	7.91	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.51536	106.16248	6.65022	105.42615		7.77	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,275.05000	2.27505	2,615.320	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,425.65000	3.42565	3,029.590	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,299.48000	2.29948	2,642.040	7.70	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,394.99000	3.39499	3,001.220	7.70	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,324.05000	2.32405	2,668.900	7.70	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,364.51000	3.36451	2,973.030	7.70	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	02/08/2012	Bond Future			6.63000	103.14788	6.63000	103.14788		7.94	0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.57718	101.77900	6.70455	100.96543		8.47	6,310,298.00	62	9,422.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,060.39000	2.06039	2,545.330	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,392.97000	1.39297	1,064.340	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,198.19000	5.19819	5,917.060	8.98	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			297.17000	0.29717	202.470	8.98	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,262.03000	6.26203	7,015.600	9.12	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			175.99000	0.17599	115.990	9.12	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.62940	103.24145	6.76075	102.42627		8.44	30,972,435.00	300	300.00
R208	On	07/02/2013	Bond Future	6.00	Call			758.24000	0.75824	953.180	8.16	0.00	0	12,250.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	6.00	Put			5,595.48000	5.59548	4,975.240	8.16	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,665.53000	6.66553	7,352.820	9.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			609.90000	0.60990	482.010	9.06	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.66362	101.19739	6.81112	100.30463		9.18	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,716.35000	2.71635	3,147.380	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,692.04000	3.69204	3,230.310	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,744.00000	2.74400	3,177.750	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,658.80000	3.65880	3,199.790	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,688.85000	2.68885	3,117.170	9.15	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,725.49000	3.72549	3,261.050	9.15	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	02/08/2012	Bond Future			7.97000	84.00889	7.97000	84.00889		16.25	0.00	0	0.00
R209	On	01/11/2012	Bond Future			7.93186	82.85698	8.04958	81.79652		17.51	0.00	0	7,426.00
R209	On	01/11/2012	Bond Future	8.99	Call			8,292.44000	8.29244	9,218.750	18.75	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			535.72000	0.53572	401.570	18.75	0.00	0	0.00
R209	On	07/02/2013	Bond Future			7.99425	84.04745	8.11436	82.98006		17.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			9,203.42000	9.20342	10,044.820	18.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,507.67000	1.50767	1,281.680	18.98	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.04180	82.00396	8.17103	80.86834		19.73	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			4,746.53000	4.74653	5,308.910	19.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,344.30000	6.34430	5,771.060	19.57	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			4,785.98000	4.78598	5,351.280	19.58	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,294.22000	6.29422	5,723.900	19.58	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			4,825.59000	4.82559	5,393.820	19.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2013	Bond Future	8.01	Put			6,244.45000	6.24445	5,677.060	19.59	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	02/08/2012	Bond Future			150.62905	150.62905	150.62905	150.62905			0.00	0	0.00
R210	On	01/11/2012	Bond Future			151.27906	151.27906	151.31900	151.31900			0.00	0	3,362.00
R210	On	01/11/2012	Bond Future	144.99	Call			6,329.00000	6.32900	6,289.060		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			6,319.00000	6.31900	6,279.060		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			6,309.00000	6.30900	6,269.060		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	02/08/2012	Bond Future			121.14270	121.14270	121.14270	121.14270			0.00	0	0.00
R211	On	01/11/2012	Bond Future			122.72271	122.72271	122.68022	122.68022			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			690.22000	0.69022	732.710		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			680.22000	0.68022	722.710		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			670.22000	0.67022	712.710		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	02/08/2012	Bond Future			123.49105	123.49105	123.49105	123.49105			0.00	0	0.00
R212	On	01/11/2012	Bond Future			125.21009	125.21009	125.05844	125.05844			0.00	0	5,084.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	01/11/2012	Bond Future	121.99	Call			3,068.44000	3.06844	3,220.090		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			3,058.44000	3.05844	3,210.090		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			3,048.44000	3.04844	3,200.090		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	02/08/2012	Bond Future			7.76500	95.58148	7.76500	95.58148		14.17	0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.73893	94.10859	7.86242	92.98252		15.25	0.00	0	4,830.00
R213	On	01/11/2012	Bond Future	7.75	Call			2,356.63000	2.35663	2,892.010		0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,380.94000	3.38094	2,790.250		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			8,509.15000	8.50915	9,501.830		0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			495.71000	0.49571	362.320		0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.80513	95.46080	7.93140	94.32759		15.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			9,435.07000	9.43507	10,341.400		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,379.56000	1.37956	1,152.680		0.00	0	0.00
R213	On	02/05/2013	Bond Future			7.85264	93.17283	7.98906	91.96380		17.14	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,810.37000	4.81037	5,415.160		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,132.60000	6.13260	5,528.360		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,850.79000	4.85079	5,458.740		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,083.45000	6.08345	5,482.370		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			4,891.39000	4.89139	5,502.500		0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,034.60000	6.03460	5,436.680		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	02/08/2012	Bond Future			7.98500	86.21048	7.98500	86.21048			0.00	0	0.00
R214	On	01/11/2012	Bond Future			7.94994	84.95583	8.07250	83.78049			0.00	0	1,700.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	387.180		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/11/2012	Bond Future	7.99	Put			788.16000	0.78816	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	483.370		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			691.97000	0.69197	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	579.380		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			595.96000	0.59596	0.000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future			1.28390	1.28390	1.31920	1.31920			15.49	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future		1.33	Call			243.86420	0.02439	123.529	16.35	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future		1.33	Put			351.86420	0.03519	584.529	16.35	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.29290	1.29290	1.32840	1.32840			16.13	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Call			468.65590	0.04687	334.326	16.96	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Put			584.65590	0.05847	805.326	16.96	0.00	0	0.00
Total for Derivatives :												382,127,634.80	44,806	1,443,110.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.39238	100.00000	10.36720			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	21.52471	100.00000	21.47734			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	9.33078	100.00000	9.30818			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.31294	5.00000	127.29585			40,000,000,000.00	8,000,000	22,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	97.93541	100.00000	97.68429			0.00	0	1,800,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	21.72190	100.00000	21.67408			6,000,000,000.00	60,000	16,883,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	37.64918	100.00000	37.56631			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	8.61662	100.00000	9.09334			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB09	On	03/05/2017	Spot Bond			100.00000	14.65654	100.00000	14.62427			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	41.81461	100.00000	41.71332			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	63.91146	100.00000	63.77001			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	30.07757	100.00000	30.01057			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.31956	100.00000	6.30557		200,000,000,000.00	2,000,000	2,000,000	1,000,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	18.33533	100.00000	18.29091			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	29.73450	100.00000	29.66246			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.48879	100.00000	11.46095			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	8.62012	100.00000	8.59924			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.44210	100.00000	8.42166			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	8.56539	100.00000	8.54464			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	26.58252	100.00000	26.52400			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	18.90447	100.00000	18.85867			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	28.64832	100.00000	28.58526			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	22.52128	100.00000	22.46672			0.00	0	30,000,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	18.41209	100.00000	18.36748		280,000,000,000.00	2,800,000	2,800,000	700,000.00
ABL13	On	11/10/2016	Spot Bond			100.00000	10.86834	100.00000	10.84201			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	74.85530	100.00000	74.68872			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	53.02484	100.00000	52.90813			13,800,000,000.00	138,000	1,808,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	43.52034	100.00000	43.41491			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	67.58626	100.00000	67.42254			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	84.69861	100.00000	84.56790			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	63.91146	100.00000	63.77001			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	38.17997	100.00000	38.09493			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	20.92263	100.00000	20.87602			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.80893	8.00000	91.78695			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	76.80000	100.00000	99.72677			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	19.90547	100.00000	19.86165			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	15.95043	100.00000	15.91180			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	101.11901	9.58000	101.09299			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	11.37401	100.00000	11.34645			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	14.14235	100.00000	14.09819			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	100.98726	4.50000	100.97233			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.56686	100.00000	5.55441			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	18.92793	100.00000	18.88556			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			100.00000	4.90286	100.00000	4.89188			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	91.66200	100.00000	91.45785			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.28665	100.00000	5.27482			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	63.91146	100.00000	63.77001			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	63.91146	100.00000	63.77001			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	63.91146	100.00000	63.77001			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.24770	100.00000	2.24344			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.24770	100.00000	2.24344			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	101.23974	6.82500	101.22112			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.64158	100.00000	6.62898			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.28585	100.00000	12.26228			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.65631	100.00000	10.63049			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.30594	100.00000	11.28413			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	22.28826	100.00000	22.24092			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.31626	100.00000	10.29647			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	9.76961	100.00000	9.75082			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	19.93992	100.00000	19.90146			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	19.08491	100.00000	19.04800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN47	On	05/04/2017	Spot Bond			100.00000	10.32590	100.00000	10.29365			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	10.10786	100.00000	10.07631			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.36001	100.00000	18.32450			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	22.57087	100.00000	22.53542			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	16.75259	100.00000	16.69413			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	16.67941	100.00000	16.64715			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.00126	100.00000	15.97031			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	15.69521	100.00000	15.66484			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	10.48545	100.00000	10.45043			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	22.67313	100.00000	22.55089			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	56.24161	100.00000	56.13491			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	9.95028	100.00000	9.90651			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	13.68939	100.00000	13.66291			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	14.52359	100.00000	14.49161		21,800,000,000.00	218,000	8,355,000.00	
ABS5	On	01/05/2015	Spot Bond			100.00000	20.33645	100.00000	20.29169		24,800,000,000.00	248,000	9,740,000.00	
ABS6	On	01/06/2020	Spot Bond			100.00000	9.69586	100.00000	9.67441		20,600,000,000.00	206,000	5,533,000.00	
ABS7	On	11/09/2026	Spot Bond			100.00000	12.24815	100.00000	12.22119			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	17.72599	100.00000	17.68697			0.00	0	14,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI1	On	11/06/2014	Spot Bond			100.00000	30.68689	100.00000	30.61817			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.26067	4.00000	118.24477			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.31956	100.00000	6.30557			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.58971	100.00000	5.57728			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.10093	100.00000	3.09404			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	55.32537	100.00000	55.19134			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	61.45352	100.00000	61.30465			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	61.78327	100.00000	61.63360			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	20.09293	100.00000	20.04426			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	45.59274	100.00000	45.48229			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	57.21993	100.00000	57.08131			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	45.59274	100.00000	45.48229			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	54.88684	100.00000	68.44235			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	61.59399	100.00000	61.45841			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	105.31962	13.50000	105.28224			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	17.66112	100.00000	17.61833			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	17.94796	100.00000	17.90449			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	22.02122	100.00000	21.96786			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	85.52690	100.00000	85.33029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039 On 20/09/2013 Spot Bond			100.00000	42.24888	100.00000	42.14653			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	42.20345	100.00000	42.10121			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.37427	100.00000	17.33218			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.35561	100.00000	1.35304			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	83.16289	100.00000	82.97849			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	83.16289	100.00000	82.97849			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	32.52462	100.00000	32.44584			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	41.63924	100.00000	41.53836			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	13.71899	100.00000	13.69297			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	82.93284	100.00000	82.74854			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	11.52240	100.00000	11.50060			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	11.52240	100.00000	11.50060			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	42.80918	100.00000	42.70547			0.00	0	0.00
ACL076 On 20/09/2015 Spot Bond			100.00000	14.88655	100.00000	14.85049			0.00	0	0.00
ACL077 On 20/09/2015 Spot Bond			100.00000	15.76991	100.00000	15.73171			0.00	0	0.00
ACL078 On 20/09/2015 Spot Bond			100.00000	14.49277	100.00000	14.45766			0.00	0	0.00
ACL080 On 20/09/2015 Spot Bond			100.00000	14.75884	100.00000	14.72309			0.00	0	0.00
ACL081 On 20/09/2015 Spot Bond			100.00000	14.87591	100.00000	14.83988			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082	On	30/07/2017	Spot Bond			100.00000	9.51198	100.00000	9.49105			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.51198	100.00000	9.49105			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	9.56209	100.00000	9.54105			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	14.27991	100.00000	14.24532			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	9.56209	100.00000	9.54105			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.46186	100.00000	9.44103			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	22.16552	100.00000	22.12359			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	22.38941	100.00000	22.33517			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	91.10463	100.00000	90.88350			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	42.46846	100.00000	42.36558			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.97396	100.00000	13.94011			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	42.46846	100.00000	42.36558			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	91.10463	100.00000	90.88350			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.28883	100.00000	9.26632			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.28097	100.00000	9.25848			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.29189	100.00000	9.26938			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.06665	100.00000	9.04469			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	42.08988	100.00000	41.98791			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100	On	20/12/2017	Spot Bond			100.00000	9.51890	100.00000	9.49584			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	85.28861	100.00000	85.09477			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	58.35147	100.00000	58.21011			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	85.28861	100.00000	85.09477			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	11.41884	100.00000	11.39117			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	29.84823	100.00000	29.77592			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	36.63122	100.00000	36.55059			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	38.01997	100.00000	37.92786			0.00	0	0.00
ACL117	On	15/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.59964	100.00000	7.58122			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.60995	100.00000	7.59151			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	6.85950	100.00000	6.84648			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	38.45985	100.00000	38.36668			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.77043	100.00000	3.76208			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.61177	100.00000	4.60162			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.76120	100.00000	5.75030			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	3.92103	100.00000	3.91241			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.07106	100.00000	4.06209			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021			100.00000	8.81131	100.00000	8.78996			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	22.10180	100.00000	23.76435			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	22.10180	100.00000	23.76435			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	38.45985	100.00000	38.36668			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	23.49896	100.00000	23.44203			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	22.47716	100.00000	22.42271			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	22.41866	100.00000	22.36435			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	8.66494	100.00000	8.64395			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	11.36013	100.00000	11.33261			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	8.65368	100.00000	8.63272			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	9.36163	100.00000	9.34102			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	91.28370	100.00000	91.06213			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	9.41174	100.00000	9.39102			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	22.47716	100.00000	22.42271			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	11.50781	100.00000	11.47994			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	10.79227	100.00000	10.76612			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	8.84509	100.00000	8.82366			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	50.73907	100.00000	50.61616			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149	On	20/03/2014	Spot Bond			100.00000	28.64514	100.00000	28.58843			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	28.42126	100.00000	28.36499			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.11776	100.00000	9.09971			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	37.20531	100.00000	31.00895			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.66716	100.00000	15.63614			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.51213	100.00000	15.48142			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	15.81307	100.00000	15.78176			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.09795	100.00000	9.07994			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.75117	100.00000	8.73385			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.69452	100.00000	15.66345			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	15.79483	100.00000	15.76356			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.06761	100.00000	11.05032			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.38207	100.00000	13.35557			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.74011	100.00000	15.70895			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	32.16228	100.00000	32.08437			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	21.43596	100.00000	21.38404			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	29.55452	100.00000	29.48293			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.48975	100.00000	12.47013			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168	On	20/06/2017	Spot Bond			100.00000	10.08099	100.00000	10.05656			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.41438	1.75000	102.40845			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.88019	100.00000	16.83930			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	80.00853	100.00000	79.84185			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.90078	100.00000	16.85984			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	10.00329	100.00000	9.97906			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.03541	100.00000	9.01352			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.46806	100.00000	8.44754			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	42.19900	100.00000	42.05808			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	23.17278	100.00000	23.09540			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	79.72469	100.00000	79.55859			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	9.55669	100.00000	9.51449			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	1.70089	100.00000	1.69337			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	1.70089	100.00000	1.69337			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	0.30272	100.00000	0.30138			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	1.04345	100.00000	1.03746			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	77.38296	100.00000	77.22631			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB02S	On	14/12/2012			100.00000	77.36075	100.00000	77.20415			0.00	0	0.00
ADB03S	On	09/04/2013			100.00000	65.03213	100.00000	64.88820			0.00	0	0.00
AER01U	On	18/11/2016			100.00000	2.74730	100.00000	2.74064			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	23.54449	100.00000	23.48745			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	24.33097	100.00000	24.27202			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	24.85528	100.00000	24.79507			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	12.26819	100.00000	12.24119		112,000,000,000.00		1,120,000	8,632,000.00
AIR02	On	30/04/2023			100.00000	14.59171	100.00000	14.55942			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	23.53100	100.00000	23.47399			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	20.04280	100.00000	19.99869		5,600,000,000.00		56,000	14,608,000.00
AIR03U	On	26/10/2014			100.00000	22.58941	100.00000	22.53469			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	14.59350	100.00000	14.56120			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	5.92920	100.00000	5.91593			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	32.76193	100.00000	35.37245			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	10.13834	100.00000	10.11378			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	13.65916	100.00000	13.62893			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	17.11855	100.00000	17.06510			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	10.34834	100.00000	10.31603			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW14UOn	01/01/2014	Spot Bond				100.00000	35.63282	100.00000	35.52157			0.00	0	0.00
BAW2 On	02/10/2015	Spot Bond				100.00000	22.36162	100.00000	22.31213			0.00	0	0.00
BAW3 On	02/10/2017	Spot Bond				100.00000	9.90154	100.00000	9.87756			0.00	0	0.00
BAW4 On	15/09/2013	Spot Bond				100.00000	42.94447	100.00000	42.84043			0.00	0	0.00
BAW5 On	15/09/2013	Spot Bond				100.00000	48.94141	100.00000	48.83368			0.00	0	0.00
BAW6 On	02/10/2014	Spot Bond				100.00000	21.74240	100.00000	21.68974			0.00	0	0.00
BAW7 On	02/10/2014	Spot Bond				100.00000	27.55287	100.00000	27.49189			0.00	0	0.00
BAW8 On	02/10/2017	Spot Bond				100.00000	14.58199	100.00000	14.54972			0.00	0	0.00
BAW9 On	03/02/2014	Spot Bond				100.00000	37.67627	100.00000	37.92444			0.00	0	0.00
BAYA01 On	31/03/2016	Spot Bond				100.00000	17.17725	100.00000	17.13564			0.00	0	0.00
BAYA02 On	30/06/2013	Spot Bond				100.00000	61.83423	100.00000	61.68443			0.00	0	0.00
BAYA04 On	30/09/2015	Spot Bond				100.00000	17.96820	100.00000	17.92467			0.00	0	0.00
BAYA05 On	30/09/2015	Spot Bond				100.00000	17.93703	100.00000	17.89358			0.00	0	0.00
BAYA06 On	30/09/2016	Spot Bond				100.00000	13.60123	100.00000	13.56828			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond				100.00000	17.84355	100.00000	17.80031			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond				100.00000	13.84312	100.00000	13.80959			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond				100.00000	17.05927	100.00000	17.01794			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond				100.00000	17.05927	100.00000	17.01794			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA11 On	31/03/2016	Spot Bond			100.00000	15.11450	100.00000	15.07788			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	15.53872	100.00000	15.50108			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	16.66819	100.00000	16.62781			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.96820	100.00000	17.92467			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	16.09549	100.00000	16.05650			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	100.84299	8.00000	100.82129			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.27890	100.00000	13.24673			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	13.27890	100.00000	13.24673			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	13.27890	100.00000	13.24673			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	23.79907	100.00000	23.74142			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	60.22499	100.00000	60.07909			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.80753	100.00000	15.76924			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	15.21380	100.00000	15.16525			0.00	0	2,000,000.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	15.95753	100.00000	15.90661			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	20.35886	100.00000	20.30953			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	18.97891	100.00000	18.93293			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	17.00050	100.00000	16.95931			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.74919	100.00000	4.74020			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1UOn	30/06/2035	Spot Bond			100.00000	20.54427	100.00000	20.49450			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	18.69760	100.00000	18.65229			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	11.54173	100.00000	11.51376			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	11.54173	100.00000	11.51376			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	13.95449	100.00000	13.92069			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	12.09133	100.00000	12.06204			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond			100.00000	24.84592	100.00000	24.78573			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond			100.00000	17.31896	100.00000	17.27701			0.00	0	0.00
BCP59UOn	17/08/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond			100.00000	3.72563	100.00000	3.71743			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond			100.00000	8.84984	100.00000	8.83304			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond			100.00000	9.88184	100.00000	9.86309			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond			100.00000	10.40733	100.00000	10.38429			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond			100.00000	27.80353	100.00000	34.67022			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond			100.00000	60.14515	100.00000	59.99944			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond			100.00000	32.80314	100.00000	32.72367			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A On	08/02/2014	Spot Bond			100.00000	36.51955	100.00000	30.25815			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	60.78036	100.00000	60.63312			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	37.59497	100.00000	37.50389			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	60.34836	100.00000	60.20216			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	8.80891	100.00000	8.78757			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	22.13102	100.00000	22.07741			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	20.55119	100.00000	26.98982			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	52.21515	100.00000	52.10022			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	10.20142	100.00000	10.17671			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	10.25181	100.00000	10.22697			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	10.40299	100.00000	10.37779			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	10.90693	100.00000	10.88050			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	11.41086	100.00000	11.38322			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	12.82188	100.00000	12.79082			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.67545	100.00000	3.66655			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	8.52061	100.00000	8.49997			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	8.87027	100.00000	8.84879			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.02013	100.00000	8.99829			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A4	On	30/10/2016	Spot Bond			100.00000	9.07008	100.00000	9.04811			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	9.66952	100.00000	9.64609			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	10.46877	100.00000	10.44341			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.30150	100.00000	2.29592			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.30150	100.00000	2.29592			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	9.22091	100.00000	9.19857			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	9.83884	100.00000	9.81501			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	10.00737	100.00000	9.98312			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	106.47381	8.00000	106.45022			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	10.51295	100.00000	10.48749			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	11.41176	100.00000	11.38411			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.64283	100.00000	1.63885			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.64283	100.00000	1.63885			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	28.05362	100.00000	27.99186		119,600,000,000.00	1,196,000	5,123,000.00	
BIDC14	On	26/10/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	34.27230	1,000.00000	33.95349			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC25	On	25/01/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	50.57297	100.00000	50.47702			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	13.66941	100.00000	13.63629			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.66085	100.00000	7.64229			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	8.69037	100.00000	8.66932			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	13.69230	100.00000	13.65914			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	14.07003	100.00000	14.03594			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	14.75679	100.00000	14.72105			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	17.61833	100.00000	17.57565			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	16.44205	100.00000	16.40222			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	62.28399	100.00000	62.13310			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	60.19681	100.00000	60.05099			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	77.45548	100.00000	77.29643			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	42.93536	100.00000	42.80132			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.57889	100.00000	7.56053			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	82.70670	100.00000	82.52372			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	30.35199	100.00000	30.28518			13,000,000,000.00	130,000	4,860,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	20.27180	100.00000	20.22718			13,400,000,000.00	134,000	67,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On	29/01/2017	Spot Bond			100.00000	12.49715	100.00000	12.46687			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	27.24784	100.00000	27.18183			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	17.23615	100.00000	17.19821		14,700,000,000.00	147,000	278,000.00	
CBL12	On	06/09/2018	Spot Bond			8.00000	120.49209	8.00000	120.46641			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	11.85460	100.00000	11.82588			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	117.90032	8.00000	117.87518			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.70713	100.00000	18.64873			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.19109	100.00000	13.16204		21,400,000,000.00	214,000	8,404,000.00	
CCT01	On	23/06/2023	Spot Bond			100.00000	13.93163	100.00000	13.90081			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.18450	100.00000	13.15532			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	15.39856	100.00000	15.36466			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	14.93606	100.00000	14.89988			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.88137	12.05000	100.85978			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	69.65562	100.00000	69.48688			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	32.62225	100.00000	32.54323			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	23.31166	100.00000	23.25519			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	98.13334	100.00000	97.87234			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.95668	100.00000	18.89751			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN100 On	20/12/2012	Spot Bond			100.00000	90.93227	100.00000	90.71156			0.00	0	0.00
CLN103 On	20/03/2013	Spot Bond			100.00000	63.84421	100.00000	63.68955			0.00	0	0.00
CLN104 On	15/06/2014	Spot Bond			100.00000	34.62221	100.00000	34.53833			0.00	0	0.00
CLN108 On	20/06/2013	Spot Bond			100.00000	61.81075	100.00000	61.66102			0.00	0	0.00
CLN110 On	31/03/2013	Spot Bond			100.00000	63.91146	100.00000	63.77001			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	63.91146	100.00000	63.77001			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	63.91146	100.00000	63.77001			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	63.91146	100.00000	63.77001			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	61.81075	100.00000	61.66102			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	61.81075	100.00000	61.66102			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	45.55300	100.00000	45.44264			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	61.83823	100.00000	61.68843			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	61.56344	100.00000	61.41430			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	61.34360	100.00000	61.19500			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	66.18376	100.00000	66.02343			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	21.60815	100.00000	21.55581			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	60.21286	100.00000	60.06700			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.44752	100.00000	21.39556			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132 On	20/09/2013	Spot Bond			100.00000	42.27917	100.00000	42.17674			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	42.01415	100.00000	41.91238			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.29659	100.00000	22.24258			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	45.70536	100.00000	45.59464			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	45.43728	100.00000	45.32721			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	46.26831	100.00000	46.15624			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	61.89319	100.00000	61.74325			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	61.70083	100.00000	61.55137			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	42.54418	100.00000	42.44111			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	54.03148	100.00000	53.91255			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	104.08291	13.64000	104.04539			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	50.16217	100.00000	50.05175			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	47.76427	100.00000	47.64855			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	97.37065	100.00000	97.11839			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	32.16228	100.00000	32.08437			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	43.79349	100.00000	43.68740			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	43.79349	100.00000	43.68740			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	57.62525	100.00000	57.48566			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159 On	14/02/2015	Spot Bond			100.00000	19.76578	100.00000	19.71790			0.00	0	0.00
CLN161 On	18/08/2012	Spot Bond			100.00000	99.88834	100.00000	99.62267			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	14.60452	100.00000	14.56914			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	14.40230	100.00000	14.36742			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	31.31353	100.00000	31.23767			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	31.31353	100.00000	31.23767			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	31.31353	100.00000	31.23767			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	31.31353	100.00000	31.23767			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	31.31353	100.00000	31.23767			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	31.31353	100.00000	31.23767			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	14.49277	100.00000	14.45766			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	31.31353	100.00000	31.23767			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	97.08389	100.00000	96.83238			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	59.97287	100.00000	59.82758			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	60.33764	100.00000	60.19146			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	60.10161	100.00000	59.95601			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	60.10161	100.00000	59.95601			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	29.49518	100.00000	29.42372			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179 On	20/03/2016	Spot Bond			100.00000	11.84013	100.00000	11.81144			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66723	100.00000	66.66722			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66723	100.00000	66.66722			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	14.56369	100.00000	14.52842			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.05918	100.00000	11.03483			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	14.56369	100.00000	14.52842			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.33196	100.00000	11.30450			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	36.78432	100.00000	36.69520			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	38.39240	100.00000	38.29939			0.00	0	0.00
CLN189 On	18/08/2012	Spot Bond			100.00000	97.33334	100.00000	101.70007			0.00	0	0.00
CLN190 On	18/08/2012	Spot Bond			100.00000	97.33333	100.00000	99.63076			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	101.26554	2.76000	101.25792			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	14.13782	100.00000	14.10358			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.98950	2.76000	106.97868			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	103.60304	8.25000	103.58040			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	38.40589	100.00000	38.31285			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	14.56369	100.00000	14.52842			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	14.56369	100.00000	14.52842			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198 On	13/09/2021	Spot Bond			100.00000	4.81000	100.00000	4.79927			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.48842	2.40000	111.47828			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	14.79933	100.00000	14.76348			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	61.34187	100.00000	61.19328			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	61.67336	100.00000	61.52395			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	62.45926	100.00000	62.30795			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	44.86110	100.00000	44.75243			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	20.59281	100.00000	20.54293			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	20.67601	100.00000	20.62592			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	102.60947	8.52000	102.58609			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	20.88374	100.00000	20.83316			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	20.79108	100.00000	20.74072			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.44631	100.00000	9.42343			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.44631	100.00000	9.42343			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	102.57626	8.64500	102.55255			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	102.57626	8.64500	102.55255			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	37.95546	100.00000	37.86350			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	39.75721	100.00000	39.66089			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225	On	09/12/2016			100.00000	12.62731	100.00000	12.59937			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	11.34269	100.00000	11.31521			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	12.28941	100.00000	12.25964			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	62.06163	100.00000	61.91128			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	62.08393	100.00000	61.93353			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	20.41308	100.00000	20.36363			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	20.41308	100.00000	20.36363			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	36.59683	100.00000	36.52437			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	82.26806	100.00000	82.08725			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	57.98383	100.00000	57.84336			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	57.98383	100.00000	57.84336			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	13.93166	100.00000	13.90408			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	8.64678	100.00000	8.62584			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	65.20547	100.00000	65.04751			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	9.55866	100.00000	9.53974			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	18.11056	100.00000	18.06669			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	10.68030	100.00000	10.65443			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	104.25539	9.35000	104.22922			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243 On	24/02/2019	Spot Bond			9.35000	104.25539	9.35000	104.22922			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	18.06669	100.00000	18.02293			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	18.08862	100.00000	18.04480			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	15.71695	100.00000	15.67887			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	15.65769	100.00000	15.61975			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	16.97619	100.00000	16.93505			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	15.38511	100.00000	15.34784			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	16.56022	100.00000	16.52010		450,000,000,000.00	4,500,000	1,500,000.00	
CLN251 On	26/03/2015	Spot Bond			100.00000	16.56022	100.00000	16.52010			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	16.56022	100.00000	16.52010		450,000,000,000.00	4,500,000	4,500,000.00	
CLN253 On	26/03/2015	Spot Bond			100.00000	16.56022	100.00000	16.52010		450,000,000,000.00	4,500,000	1,500,000.00	
CLN254 On	26/03/2015	Spot Bond			100.00000	16.56022	100.00000	16.52010		450,000,000,000.00	4,500,000	1,500,000.00	
CLN255 On	26/03/2015	Spot Bond			100.00000	16.74285	100.00000	16.70228			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	9.70015	100.00000	9.67664		600,000,000,000.00	6,000,000	2,000,000.00	
CLN257 On	26/03/2017	Spot Bond			100.00000	9.70015	100.00000	9.67664			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	9.70015	100.00000	9.67664		750,000,000,000.00	7,500,000	2,500,000.00	
CLN259 On	26/03/2017	Spot Bond			100.00000	9.70015	100.00000	9.67664		450,000,000,000.00	4,500,000	1,500,000.00	
CLN260 On	26/03/2017	Spot Bond			100.00000	9.70015	100.00000	9.67664		900,000,000,000.00	9,000,000	3,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN261	On	26/03/2017	Spot Bond			100.00000	9.75484	100.00000	9.73121			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	103.51779	9.65000	103.49128			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	31.94867	100.00000	31.87127			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	21.93934	100.00000	23.55361			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	59.75151	100.00000	59.56497			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	29.77975	100.00000	29.70760			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	29.77975	100.00000	29.70760			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	9.72987	100.00000	9.69949			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	11.77924	100.00000	11.75070			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	14.76887	100.00000	14.73309			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	13.44419	100.00000	13.41162			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	9.89229	100.00000	9.86833			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	9.83679	100.00000	9.81296			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	9.89229	100.00000	9.86833			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.00000	9.73098	100.00000	9.70060			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	11.21297	100.00000	11.17796			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	11.17796	100.00000	11.14306			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	9.87009	100.00000	9.84618			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279	On	20/06/2015			100.00000	20.12298	100.00000	20.07423			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	9.56587	100.00000	9.53601			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.41283	100.00000	16.36158			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	9.88685	100.00000	9.85598			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	14.27920	100.00000	14.22980			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	1.69584	100.00000	1.68823			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	1.68530	100.00000	1.67749			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	1.68530	100.00000	1.67749			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	1.66828	100.00000	1.66017			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	16.88567	100.00000	16.84849			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	16.88567	100.00000	16.84849			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00030	100.00000	0.00030			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	61.45133	100.00000	61.31532			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	63.01088	100.00000	62.85824			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	62.98252	100.00000	62.82995			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	98.10623	100.00000	97.88773			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	93.14195	100.00000	92.93337			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	62.96834	100.00000	62.81580			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN51	On	07/03/2013	Spot Bond			100.00000	64.54702	100.00000	64.40494			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	55.31509	100.00000	55.18108			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	55.31509	100.00000	55.18108			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.60546	100.00000	7.58703			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	61.31983	100.00000	61.18412			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	61.33370	100.00000	61.19796			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	62.98252	100.00000	62.82995			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	62.98252	100.00000	62.82995			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.13519	100.00000	15.09852			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	63.62841	100.00000	63.48759			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.40733	100.00000	10.38429			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00185	100.00000	0.00185			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00206	100.00000	0.00206			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	91.28579	100.00000	91.06259			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	91.32753	100.00000	91.10424			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	91.30964	100.00000	91.08639			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	126.90906	100.00000	126.59545			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	91.34841	100.00000	91.12506			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	10.88600	100.00000	10.86541			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	10.88600	100.00000	10.86541			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.69547	100.00000	10.66956			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.69547	100.00000	10.66956			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.45277	100.00000	11.42503			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.84731	100.00000	10.82104			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	10.11429	100.00000	10.08978			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	59.14513	100.00000	58.96047			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.22528	100.00000	10.20051			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	1.84577	100.00000	1.83757			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	19.57756	100.00000	19.53447			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	62.74710	100.00000	62.60823			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	11.17935	100.00000	11.15461			36,000,000,000.00	360,000	327,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	14.07793	100.00000	14.04678			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	18.31463	100.00000	18.27410			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	14.69307	100.00000	14.66073			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ10C	On	18/01/2013			100.00000	73.18146	100.00000	73.04312			0.00	0	0.00
COJ12C	On	17/02/2013			5.86800	102.72314	5.86800	102.70710			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	101.38149	7.17500	101.36191			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	10.34246	100.00000	10.31741			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	17.89190	100.00000	17.84855			0.00	0	0.00
CPL006	On	10/09/2012			100.00000	94.39561	100.00000	94.15902			0.00	0	0.00
CPL007	On	01/08/2015			100.00000	9.05421	100.00000	9.01440			0.00	0	0.00
DEN37U	On	28/09/2012			100.00000	90.28705	100.00000	90.07054			0.00	0	0.00
DENG26	On	28/09/2012			100.00000	90.45266	100.00000	90.23575			0.00	0	0.00
DENG28	On	12/02/2013			100.00000	65.85699	100.00000	65.71084			0.00	0	0.00
DENG31	On	02/04/2013			100.00000	63.18737	100.00000	63.04713			0.00	0	0.00
DENG33	On	02/10/2012			100.00000	89.52754	100.00000	89.31490			0.00	0	0.00
DENG36	On	28/09/2012			100.00000	90.24318	100.00000	90.02676			0.00	0	0.00
DENG38	On	28/09/2012			100.00000	90.24317	100.00000	90.02676			0.00	0	0.00
DENG39	On	28/09/2012			100.00000	90.23879	100.00000	90.02239			0.00	0	0.00
DENG40	On	28/09/2012			100.00000	90.01067	100.00000	89.79482			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	89.42173	100.00000	89.20883			0.00	0	0.00
DRD03	On	02/07/2014			100,000.00000	0.11508	100,000.00000	0.10756			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD04	On	03/07/2015	Spot Bond			100.00000	21.62594	100.00000	21.53085			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	53.01691	100.00000	52.89893			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	20.64455	100.00000	20.59886			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	9.67809	100.00000	9.65679			572,028,300,000.00	5,720,283	83,283,283.00
DV23	On	27/02/2023	Spot Bond			100.00000	14.39561	100.00000	14.36358			516,342,100,000.00	5,163,421	203,893,421.00
DVF12	On	13/10/2012	Spot Bond			100.00000	86.09999	100.00000	85.90068			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	13.84359	100.00000	13.81312			0.00	0	16,150,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	16.27094	100.00000	16.23152			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	14.66998	100.00000	14.63713			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.76368	2.55000	102.75391			0.00	0	18,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	10.95861	100.00000	10.93449			100,000,000,000.00	1,000,000	500,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	15.00334	100.00000	14.97032			550,000,000,000.00	5,500,000	2,750,000.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.01861	8.00000	117.99345			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.74804	100.00000	14.71231			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	93.75312	100.00000	93.51990			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	93.74174	100.00000	93.50855			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	26.19782	100.00000	26.13946			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS02	On	01/07/2015	Spot Bond			100.00000	22.36109	100.00000	22.31187			0.00	0	2,550,000.00
EQS04	On	22/09/2015	Spot Bond			100.00000	17.39352	100.00000	17.35138		13,000,000,000,000.00	130,000,000		22,000,000.00
EQS05	On	25/04/2017	Spot Bond			100.00000	10.86634	100.00000	10.83242			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	97.61274	100.00000	97.35450			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	23.01043	100.00000	22.95469			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	97.61273	100.00000	97.35449			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	22.48117	100.00000	22.42671			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	97.61273	100.00000	97.35450			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	23.13258	100.00000	23.07653			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	43.91695	100.00000	43.81056			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	22.03333	100.00000	21.97995			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	13.19288	100.00000	13.16092			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	43.93428	100.00000	43.82785			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	18.79038	100.00000	18.74901			0.00	0	49,300,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	102.75495	9.25000	102.72957		8,733,618,750.00	944,175		711,040,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.37192	10.00000	100.34530		434,620,000.00	43,462		275,222,462.00
ES26	On	02/04/2026	Spot Bond			7.85000	102.72944	7.85000	102.70782		988,309,991,700.00	125,899,362		242,573,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	102.96419	7.50000	102.94359		1,007,777,205,000.00	134,370,294		670,690,294.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC01	On	17/09/2012	Spot Bond			100.00000	92.79787	100.00000	92.56930			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.38109	100.00000	10.35594			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.10208	100.00000	10.07760			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	46.32273	100.00000	46.21051			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	46.52930	100.00000	46.41658			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	101.93291	8.37500	101.90996			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	47.56211	100.00000	47.44689			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	28.94698	100.00000	28.88326			0.00	0	17,426,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	9.97671	100.00000	9.95463			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	81.65267	100.00000	81.47322			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	94.13778	100.00000	93.90126			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	11.07323	100.00000	11.04640			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	8.82736	100.00000	8.80598			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	9.48413	100.00000	9.46116			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	13.84945	100.00000	13.81881			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.04978	100.00000	10.02544			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	38.20066	100.00000	38.11557			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	63.91146	100.00000	63.77001			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013	Spot Bond			100.00000	52.41606	100.00000	52.30069			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.14214	100.00000	3.13515			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.31956	100.00000	6.30557		200,000,000,000.00	0.00	2,000,000	1,000,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.46820	100.00000	3.46051			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	3.95803	100.00000	3.94927			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	25.60734	100.00000	25.55097			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	25.60734	100.00000	25.55097			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	25.60734	100.00000	25.55097			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.31477	100.00000	0.31418			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02094	100.00000	0.02090			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.01930	100.00000	0.01927			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	32.50015	100.00000	32.42822			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	56.01939	100.00000	55.88368			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	15.14810	100.00000	15.11141			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	33.23858	100.00000	33.17278			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	29.61014	100.00000	29.55153			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	14.76887	100.00000	14.73309			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	14.76887	100.00000	14.73309			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107 On	03/06/2021	Spot Bond			100.00000	11.59121	100.00000	11.56313			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	14.54370	100.00000	14.50847			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	11.72374	100.00000	11.69534			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	65.36232	100.00000	65.20398			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	15.03662	100.00000	15.00019			0.00	0	0.00
FRC111 On	20/08/2012	Spot Bond			100.00000	99.28581	100.00000	99.02315			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	10.28078	100.00000	10.25587			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	11.19096	100.00000	11.16384			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	32.51829	100.00000	32.43951			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	8.78506	100.00000	8.75525			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	9.30267	100.00000	9.26739			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	14.87165	100.00000	14.83562			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	11.16321	100.00000	11.13616			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	13.27215	100.00000	13.23999			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	14.21562	100.00000	14.18119			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	10.68591	100.00000	10.66003			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	11.99568	100.00000	11.96662			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	15.53648	100.00000	15.49885			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC124 On	20/06/2017	Spot Bond			100.00000	10.10283	100.00000	12.88316			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.34531	100.00000	7.31374			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.32813	100.00000	12.28215			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	14.47509	100.00000	14.42112			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.27150	100.00000	11.22946			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	11.94594	100.00000	11.90139			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	13.81189	100.00000	13.76038			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	12.90140	100.00000	12.85329			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	14.36269	100.00000	14.30912			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.17202	100.00000	15.11544			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	13.62531	100.00000	13.57098			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	13.11568	100.00000	13.06111			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	11.86892	100.00000	11.81954			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	11.67032	100.00000	11.62177			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	14.36244	100.00000	14.30268			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	14.19694	100.00000	14.13787			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	13.74457	100.00000	13.68738			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	14.26776	100.00000	14.20570			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC142	On	20/09/2017			100.00000	1.08358	100.00000	1.07831			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	1.06718	100.00000	1.06162			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	1.06718	100.00000	1.06162			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	1.04345	100.00000	1.03746			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	33.03423	100.00000	32.96112			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	28.21625	100.00000	28.14790			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	18.37290	100.00000	18.32839			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	15.13134	100.00000	15.09469			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	39.34242	100.00000	39.24711			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.91205	6.90500	100.89327			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	10.15273	100.00000	10.12813			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	58.39393	100.00000	58.25247			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	29.98173	100.00000	29.90910			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	8.84416	100.00000	8.82273			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	100.12596	5.87500	100.11020			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	11.95916	100.00000	11.93019			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	12.05823	100.00000	12.02902			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On	31/01/2022	Spot Bond			100.00000	4.62388	100.00000	4.61370			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	23.04481	100.00000	23.00121			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.23729	100.00000	4.22796			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	5.92873	100.00000	5.91568			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	91.31262	100.00000	91.08937			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	11.70849	100.00000	11.68634			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	91.41129	100.00000	91.18942			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	9.87664	100.00000	9.85271			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	17.72021	100.00000	17.67729			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	17.92918	100.00000	17.88575			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	16.15845	100.00000	16.11930			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.49305	4.73000	105.47681			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	91.84331	100.00000	91.62039			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	16.37841	100.00000	16.33874			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	10.68218	100.00000	10.65631			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.89311	100.00000	11.86430			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	26.08482	100.00000	26.02163			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	13.52235	100.00000	13.48959			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On	20/12/2016	Spot Bond			100.00000	13.10403	100.00000	13.07229			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	90.98151	100.00000	90.76068			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	90.97032	100.00000	90.74951			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	60.88544	100.00000	60.76490			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	60.88969	100.00000	60.76913			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	60.90664	100.00000	60.78605			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	61.20621	100.00000	61.05794			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.67260	100.00000	9.65345			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	13.83389	100.00000	13.80650			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.66269	100.00000	9.64356			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.15676	100.00000	18.12082			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.33257	100.00000	14.30419			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	15.24291	100.00000	15.20599			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	54.73580	100.00000	54.60319			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	56.94170	100.00000	56.80376			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	54.80016	100.00000	54.66741			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	57.01102	100.00000	56.87291			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	54.95861	100.00000	54.82547			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On	02/08/2013	Spot Bond			100.00000	55.00813	100.00000	54.87487			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	55.52804	100.00000	55.39352			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	56.16678	100.00000	56.03072			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	56.56786	100.00000	56.43082			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.11416	100.00000	21.06714			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	44.05511	100.00000	43.94839			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	27.98106	100.00000	27.91328			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.53089	100.00000	17.47615			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	12.48051	100.00000	12.45028			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	10.58702	100.00000	10.55397			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	9.22159	100.00000	9.19925			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	0.30640	100.00000	0.30544			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.31956	100.00000	6.30557			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.31956	100.00000	6.30557			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.31956	100.00000	6.30557			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.84355	100.00000	2.83730		2,460,000,000,000.00	0.00	24,600,000	6,100,000.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.03592	100.00000	7.01888			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.06650	100.00000	3.05968			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On	19/07/2016	Spot Bond			100.00000	11.44609	100.00000	11.41836			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.24540	100.00000	10.22058			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	83.69297	100.00000	83.50405			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	55.80038	100.00000	55.66520			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.47243	100.00000	7.45432			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	42.15369	100.00000	42.05157			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.29071	2.00000	103.28242			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	59.28358	100.00000	59.13995			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	60.68578	100.00000	60.53877			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	64.46349	100.00000	64.26223			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.75417	100.00000	0.75121			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	12.94384	100.00000	12.90343			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	62.29320	100.00000	62.09872			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	61.51890	100.00000	61.32683			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.15965	100.00000	7.12650			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	8.48224	100.00000	8.45576			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	15.69332	100.00000	15.64432			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	29.38006	100.00000	29.28629			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76	On	18/06/2017	Spot Bond			100.00000	14.53063	100.00000	14.48526			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	21.49816	100.00000	21.40258			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	44.44444	100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	29.23625	100.00000	29.17189		62,160,000,000,000.00	621,600,000	503,111,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	23.17292	100.00000	23.12192		27,600,000,000.00	276,000	2,129,000.00	
FRX16	On	15/09/2016	Spot Bond			9.00000	99.68021	9.00000	99.65347			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.31628	8.00000	105.29109			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	14.46916	100.00000	14.43714		300,000,000,000.00	3,000,000	3,000,000.00	
FRX19	On	15/11/2019	Spot Bond			9.00000	101.37485	9.00000	101.35857		2,970,000,000.00	330,000	6,179,000.00	
FRX24	On	10/12/2024	Spot Bond			100.00000	12.25530	100.00000	12.22817			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	13.84324	100.00000	13.81243			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.34453	100.00000	10.32164			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	14.05763	100.00000	14.02357			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	18.08207	100.00000	18.02561			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.05888	9.48500	103.03278			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	71.25255	100.00000	71.09400			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	71.69643	100.00000	71.56366			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT12	On	28/02/2013	Spot Bond			100.00000	71.87456	100.00000	71.73821			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	97.56877	100.00000	97.31599			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	95.69912	100.00000	95.45374			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	95.71476	100.00000	95.46934			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	95.81484	100.00000	95.56917			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	98.85741	100.00000	98.59657			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
GRA296	On	15/08/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	99.99952	100.00000	99.99946			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
GRB88	On	25/10/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
GRD173	On	06/08/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD176	On	17/10/2012			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	7.73413	100.00000	7.71540			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	9.64749	100.00000	9.62412			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	98.77222	100.00000	98.51161			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	98.91825	100.00000	98.65725			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	98.97910	100.00000	98.71794			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	99.19815	100.00000	98.93641			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	22.72439	100.00000	22.66935			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.88095	100.00000	10.85459			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	12.86380	100.00000	12.83263			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	10.47267	100.00000	10.44729			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	19.64014	100.00000	19.59257			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	10.82878	100.00000	10.80254			0.00	0	0.00
HILB01	On	18/07/2015			100.00000	9.63046	100.00000	9.58811			0.00	0	0.00
HILC01	On	18/10/2012			100.00000	86.14545	100.00000	85.94831			0.00	0	0.00
HM1B5U	On	19/07/2045			100.00000		100.00000	0.00000			203,127,400,000.00	2,031,274	1,015,637.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1B6UOn	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2On	19/07/2013	Spot Bond			100.00000	56.85943	100.00000	56.72168			0.00	0	0.00
HMS1B3On	19/07/2013	Spot Bond			100.00000	56.85943	100.00000	56.72168			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond			100.00000	51.83191	100.00000	51.73385			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	57.27973	100.00000	57.17105			0.00	0	0.00
HMS1B7On	19/07/2013	Spot Bond			100.00000	57.34351	100.00000	57.20459			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	15.94955	100.00000	15.91092			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	17.40324	100.00000	17.36109			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	56.98237	100.00000	56.84433			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	57.47158	100.00000	57.33235			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	16.28539	100.00000	16.24594			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	17.73908	100.00000	17.69611			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	57.14117	100.00000	57.00274			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	57.70209	100.00000	57.56230			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	16.71718	100.00000	16.67668			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	18.17088	100.00000	18.12685			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	57.70465	100.00000	57.56486			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	58.00944	100.00000	57.86892			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E4On	19/07/2015	Spot Bond				100.00000	17.24492	100.00000	17.20315			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	58.39619	100.00000	58.25473			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	59.42071	100.00000	59.27676			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.06325	100.00000	10.04110			119,967,000,000.00	1,199,670	39,252,670.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.31956	100.00000	6.30557			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.31419	100.00000	6.30021			108,000,000,000,000.00	080,000,000	135,000,000.00
HWAY34On	31/07/2034	Spot Bond				100.00000	9.41452	100.00000	9.39379			12,400,000,000.00	124,000	30,341,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	9.41451	100.00000	9.39379			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.43008	2.00000	100.42201			69,000,000,000.00	34,500,000	34,724,210.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.43548	2.25000	100.42673			903,242,250,000.00	401,441,000	230,341,053.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.49616	2.50000	100.48630			1,875,000,000,000.00	750,000,000	450,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	16.46256	100.00000	16.43132			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond				100.00000	101.46308	100.00000	101.18885			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	92.52134	100.00000	92.29345			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	93.86191	100.00000	93.62725			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	25.30207	100.00000	25.24638			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	62.79488	100.00000	62.64276			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	17.83546	100.00000	17.79225			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
IBL14	On	28/06/2015	Spot Bond			100.00000	16.91424	100.00000	16.87327			200,000,000,000.00	2,000,000	2,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	60.36152	100.00000	60.21530			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	42.96808	100.00000	42.86399			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	30.07277	100.00000	29.99992			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	36.93593	100.00000	36.85463			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	17.98987	100.00000	17.95028			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	14.73831	100.00000	14.70587			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	33.79233	100.00000	33.71754			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	27.00517	100.00000	26.93974			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	21.81750	100.00000	23.39554			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.78929	1.75000	106.70705			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	99.77762	8.27000	103.88030			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	18.90934	100.00000	19.32250			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	8.68570	100.00000	9.18283			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.12576	100.00000	5.11449			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.84355	100.00000	2.83730			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.83270	100.00000	17.77703			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	10.75575	100.00000	10.72218			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL39	On	02/04/2018	Spot Bond			8.76500	103.04554	8.76500	103.02139			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.53452	100.00000	16.48289			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	8.97203	100.00000	8.94402		2,800,000,000,000.00	28,000,000	14,000,000.00	
IC02	On	09/05/2013	Spot Bond			100.00000	60.42354	100.00000	60.29053			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	17.05971	100.00000	17.02195			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	17.05971	100.00000	17.02195			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.10742	5.00000	100.09398			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	15.72871	100.00000	15.67363			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	15.44401	100.00000	15.38992			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	21.22631	100.00000	21.17934			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	22.23508	100.00000	22.18122			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	22.23508	100.00000	22.18122			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	8.65845	100.00000	8.63142			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.33372	100.00000	8.31353			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	23.31068	100.00000	23.25937			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	59.49863	100.00000	59.36767			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	14.31464	100.00000	14.27997			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	88.97740	100.00000	88.76705			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN164U	On	11/10/2012	Spot Bond			100.00000	87.52555	100.00000	87.32200			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	86.12032	100.00000	85.92325			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IND232	On	07/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IND233	On	14/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND234	On	21/08/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND241	On	09/10/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	3,000,000.00
IND243	On	23/10/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	49.05987	100.00000	48.84412			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	67.15328	100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	67.02202	100.00000	66.85966			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	15.24140	100.00000	15.20447			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	16.66819	100.00000	16.62781			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	15.53872	100.00000	15.50108			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	81.55132	100.00000	81.37963			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	93.85618	100.00000	93.62095			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING130	On	16/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	9.58441	100.00000	9.56119			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	71.83587	100.00000	71.69958			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	25.57640	100.00000	25.51445			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.49061	100.00000	10.46520			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	94.25625	100.00000	94.01822			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	93.27778	100.00000	93.04459			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	91.86584	100.00000	91.63957			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	89.11893	100.00000	88.83145			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.41668	6.50000	100.40493			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	59.45290	100.00000	59.26729			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	92.36189	100.00000	92.13551			0.00	0	0.00
ING156	On	16/08/2012	Spot Bond			100.00000	100.71260	100.00000	100.44332			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	57.40355	100.00000	57.22434			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	90.19608	100.00000	89.90228			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	90.49132	100.00000	90.20129			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	90.22929	100.00000	89.94103			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING161	On	20/03/2017	Spot Bond			100.00000	12.72926	100.00000	12.68574			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	69.31818	100.00000	68.92655			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	82.51621	100.00000	82.33285			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	55.20098	100.00000	55.06726			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	37.54012	100.00000	37.44919			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	37.54012	100.00000	37.44919			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	39.85523	100.00000	39.75868			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	36.02648	100.00000	35.93920			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	23.77528	100.00000	23.71769			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	19.40646	100.00000	19.35945			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	44.71962	100.00000	44.61128			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.48461	100.00000	17.43002			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.60885	100.00000	12.56949			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	10.60217	100.00000	10.56906			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	102.79123	8.80000	102.76704			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	36.12511	100.00000	36.04559			0.00	0	76,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.98984	100.00000	13.95595			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	14.50883	100.00000	14.47690			16,000,000,000.00	160,000	15,035,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On	26/11/2014	Spot Bond			100.00000	25.20317	100.00000	25.14212			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	18.18667	100.00000	18.14261			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	20.41763	100.00000	20.37245			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.24418	100.00000	10.21936			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	9.75628	100.00000	9.73266			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.05939	2.75000	100.05197			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.60982	2.60000	103.59972			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	10.52805	100.00000	10.49518			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	9.17815	100.00000	9.13779			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	0.03171	100.00000	0.03157			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	67.24598	100.00000	67.09715			0.00	0	4,000,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	60.03724	100.00000	59.89180		600,000,000,000.00	6,000,000	2,000,000.00	
IV08	On	30/04/2018	Spot Bond			100.00000	17.94983	100.00000	17.91032			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	9.54665	100.00000	9.52353			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.33671	2.60000	102.32346			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA135	On	01/09/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA244	On	01/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	59.54672	100.00000	59.40247			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	9.49064	100.00000	9.46765			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	26.85058	100.00000	26.78553			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	9.25595	100.00000	9.21524			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	76.03222	100.00000	75.71803			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	45.83695	100.00000	45.63538			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	67.14801	100.00000	100.00000			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	57.52708	100.00000	57.38773			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	57.18875	100.00000	57.05020			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	71.38377	100.00000	71.25230			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	73.33752	100.00000	73.17696			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013	Spot Bond			100.00000	69.95945	100.00000	69.83062			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	64.36890	100.00000	64.22644			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	16.82849	100.00000	16.79145			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	38.54254	100.00000	38.44917			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.59066	100.00000	16.55046			0.00	0	2,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	95.32432	100.00000	95.08659			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
MAQ015	On	23/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	48.84412	100.00000	48.62932			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	58.00601	100.00000	57.86548			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	28.36434	100.00000	28.29564			0.00	0	0.00
MBF021	On	18/08/2012	Spot Bond			100.00000	99.32704	100.00000	99.06287			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024 On	26/05/2013	Spot Bond			100.00000	65.00319	100.00000	64.84572			2,270,000,000,000.00	22,700,000	20,700,000.00
MBF025 On	26/05/2014	Spot Bond			100.00000	31.31696	100.00000	31.24109			0.00	0	1,000,000.00
MBF026 On	05/10/2012	Spot Bond			100.00000	87.59245	100.00000	87.38586			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	20.76922	100.00000	20.71891			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.97706	100.00000	16.92406			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	83.10089	100.00000	82.91703			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	83.20378	100.00000	83.01929			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	38.44595	100.00000	38.35280			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	86.21008	100.00000	86.01052			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	97.68190	100.00000	97.42752			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	38.47026	100.00000	38.37706			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	64.96918	100.00000	64.81178			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	30.57549	100.00000	30.50141			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	28.09108	100.00000	28.02304			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	15.52430	100.00000	15.48669			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	16.75989	100.00000	16.71929			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	3.94329	100.00000	3.93373			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	9.62716	100.00000	9.60384			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01On	16/04/2019	Spot Bond			8.00000	108.07497	8.00000	108.05181			624,000,000.00	78,000	190,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	92.57955	100.00000	92.35096			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	22.95626	100.00000	22.90065			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.21698	100.00000	25.16117			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.27425	100.00000	25.21831			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	12.61760	100.00000	12.58968			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.37595	100.00000	8.35752			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.24096	100.00000	8.22282			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	102.91414	8.59000	102.89050			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	100.84696	9.34000	100.82195			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	100.90652	10.01000	100.87974			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	23.89515	100.00000	23.84227			0.00	0	88,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	13.17306	100.00000	13.14114			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.06591	100.00000	8.04636			0.00	0	29,970,000.00
MFS1B On	20/09/2019	Spot Bond			100.00000	11.69995	100.00000	11.67161			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	19.11349	100.00000	19.07141			0.00	0	39,300,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.76852	100.00000	17.71304			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	101.63406	8.78500	101.61018			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01	On	31/05/2013	Spot Bond			100.00000	64.53694	100.00000	64.38059			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	103.48599	8.00000	103.46382			1,312,000,000.00	164,000	10,754,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	29.57721	100.00000	29.51211			54,200,000,000.00	542,000	5,145,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	18.33858	100.00000	18.29822			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	12.37772	100.00000	12.35048			364,800,000,000.00	3,648,000	6,035,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	44.02359	100.00000	43.92616			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	5.68635	100.00000	5.67258			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.07808	100.00000	0.07789			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	5.95717	100.00000	5.94274			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.03103	100.00000	6.01642			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.10489	100.00000	6.09010			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.16397	100.00000	6.14904			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.26245	100.00000	6.24728			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.31169	100.00000	6.29640			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.37078	100.00000	6.35534			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.51849	100.00000	6.50270			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	6.61697	100.00000	6.60094			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	6.72529	100.00000	6.70900			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	6.82377	100.00000	6.80724			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	6.87301	100.00000	6.85636			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	7.46387	100.00000	7.44579			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	8.15322	100.00000	8.13346			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.07808	100.00000	0.07789			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.07808	100.00000	0.07789			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	26.92261	100.00000	26.85740			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	19.17964	100.00000	19.13318			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	17.75441	100.00000	17.71139			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	9.98237	100.00000	9.95819			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	94.11545	100.00000	93.87898			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	21.77597	100.00000	21.72804		26,400,000,000.00	264,000	22,924,000.00	
NBK2B	On	15/09/2015			100.00000	14.66421	100.00000	14.62869			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	16.20460	100.00000	16.16894		21,000,000,000.00	210,000	7,038,000.00	
NBK4	On	28/10/2024			100.00000	0.02094	100.00000	0.02090			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	57.35888	100.00000	57.21993			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	22.51916	100.00000	22.46932			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	16.04550	100.00000	16.00663			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.20490	100.00000	8.18502			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	35.81991	100.00000	35.74107			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	29.25595	100.00000	29.18508			600,000,000,000.00	6,000,000	21,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	17.48013	100.00000	17.44166			42,800,000,000.00	428,000	11,592,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.32820	100.00000	11.30076			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	71.73444	100.00000	71.57381			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	83.88022	100.00000	83.69215			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	63.80495	100.00000	63.65038			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	24.07079	100.00000	24.02524			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	40.04832	100.00000	39.97254			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	22.95769	100.00000	22.91425			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	21.77201	100.00000	21.73082			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	18.60945	100.00000	18.56436			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	62.82850	100.00000	62.67630			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	60.88922	100.00000	60.74171			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	60.70380	100.00000	60.55674			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN52 On	26/03/2013	Spot Bond			100.00000	60.70380	100.00000	60.55674			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	60.70380	100.00000	60.55674			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.38502	100.00000	17.34291			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	16.81574	100.00000	16.77500			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	16.47322	100.00000	16.43332			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	18.13446	100.00000	18.09053			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.07272	100.00000	10.05366			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	14.27789	100.00000	14.24330			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	9.92126	100.00000	9.90249			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.26225	100.00000	12.23254			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	12.89773	100.00000	12.86648			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.19226	100.00000	12.16272			0.00	0	14,000,000.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.83996	100.00000	11.81127			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	89.29969	100.00000	89.15839			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.17936	100.00000	7.16574			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	44.16975	100.00000	44.06275			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	28.89361	100.00000	28.83641			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	28.81595	100.00000	28.75890			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN73	On	03/07/2015			100.00000	17.47333	100.00000	17.39564			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.08882	100.00000	99.82049			0.00	0	0.00
NED11	On	17/09/2015			100.00000	21.66728	100.00000	21.61958			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	92.29417	100.00000	92.06685			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	77.87901	100.00000	77.72136			0.00	0	0.00
NED6	On	20/09/2013			100.00000	49.87413	100.00000	49.76435			0.00	0	0.00
NED8	On	08/02/2014			100.00000	35.89259	100.00000	40.25281			0.00	0	5,825,000.00
NED9	On	06/07/2017			100.00000	8.03696	100.00000	8.01749			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	18.47202	100.00000	18.43137			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	12.94735	100.00000	12.91599			0.00	0	0.00
NET41	On	16/02/2013			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
NET44	On	16/08/2012			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	9.31497	100.00000	9.29411			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	9.80687	100.00000	9.78528			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	12.71544	100.00000	12.68464			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	101.44473	6.82500	101.42608			0.00	0	0.00
NQ1A12	On	22/05/2014			6.58500	101.39400	6.58500	101.37600			0.00	0	0.00
NQ1A14	On	22/05/2013			100.00000	65.48361	100.00000	65.32498			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A15 On	22/05/2015	Spot Bond			100.00000	17.53968	100.00000	17.48492			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	12.95685	100.00000	12.92547			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	101.46588	6.92500	101.44695			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	65.69588	100.00000	65.53673			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	17.72865	100.00000	17.67330			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	13.19826	100.00000	13.16629			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	101.55043	7.32500	101.53040			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	65.97891	100.00000	65.81907			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	18.07677	100.00000	18.02033			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	97.95471	100.00000	97.69896			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	66.00544	100.00000	65.84554			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	98.09921	100.00000	97.84308			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	66.24129	100.00000	66.08082			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	98.17146	100.00000	97.91514			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	66.53611	100.00000	66.37493			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	66.91938	100.00000	66.75726			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	10.77205	100.00000	10.74596			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	101.73852	8.21500	101.71605			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA013	On	31/10/2013			100.00000	51.63954	100.00000	51.52453			0.00	0	30,000,000.00
NRA014	On	30/04/2014			100.00000	35.87613	100.00000	35.79716			0.00	0	124,200,000.00
NRA018	On	30/11/2018			100.00000	14.79888	100.00000	14.76613			0.00	0	7,500,000.00
NRA01U	On	31/03/2013			100.00000	63.91146	100.00000	63.77001			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	15.29188	100.00000	15.25823		15,200,000,000.00	0.00	152,000	2,440,000.00
NRA023	On	31/05/2023			100.00000	7.20026	100.00000	7.18413			0.00	0	82,000,000.00
NRA028	On	30/11/2028			100.00000	14.27368	100.00000	14.24209			0.00	0	6,100,000.00
NTC09	On	18/04/2013			100.00000	57.42628	100.00000	57.28716			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	27.97575	100.00000	27.90799			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	27.82607	100.00000	27.75866			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	11.42442	100.00000	11.39674			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	19.35639	100.00000	19.30950			0.00	0	0.00
NTC14	On	26/07/2013			100.00000	47.06520	100.00000	46.85823			0.00	0	0.00
NTC15	On	26/07/2015			100.00000	9.29683	100.00000	9.25595			0.00	0	0.00
OCT1A1	On	18/10/2015			100.00000	11.73137	100.00000	11.70296			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	11.78110	100.00000	11.75256			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	11.81093	100.00000	11.78231			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	12.52690	100.00000	12.49656			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D1On	18/10/2015	Spot Bond			100.00000	13.32243	100.00000	13.29015			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	18.29446	100.00000	18.25015			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	17.90390	100.00000	17.86427		49,400,000,000.00		494,000	101,332,000.00
OTCA05On	30/04/2013	Spot Bond			100.00000	55.87269	100.00000	55.73734			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	27.48612	100.00000	27.41953			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	55.79806	100.00000	55.66288			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	27.28468	100.00000	27.21858			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	11.60882	100.00000	11.58070			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	83.24866	100.00000	83.06366			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.04187	100.00000	4.02409			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	83.58398	100.00000	83.39824			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	11.67617	100.00000	11.65408			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	17.80229	100.00000	17.75917			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	4.13929	100.00000	4.12926			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	61.07124	100.00000	60.87848			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
PNP05 On	21/08/2012	Spot Bond			100.00000	99.36594	100.00000	99.10376			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1F On	15/06/2014	Spot Bond			100.00000	30.05476	100.00000	29.98195			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	77.58836	100.00000	77.43162			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	92.03285	100.00000	91.80673			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	61.75552	100.00000	61.60591			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	61.92240	100.00000	61.77239			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	42.55361	100.00000	42.45052			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	92.07818	100.00000	91.85194			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	30.20791	100.00000	30.13473			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			100.00000	77.75646	100.00000	77.59937			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	62.20055	100.00000	62.04986			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	42.63024	100.00000	42.52697			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	92.15748	100.00000	91.93106			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	30.55025	100.00000	30.47623			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	62.70121	100.00000	62.54932			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	92.36142	100.00000	92.13450			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	30.92861	100.00000	30.85369			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	63.14624	100.00000	62.99327			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	32.49882	100.00000	32.42009			0.00	0	300,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A3	On	01/10/2012			100.00000	88.45261	100.00000	88.24201			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	88.47439	100.00000	88.26374			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	88.56150	100.00000	88.35064			0.00	0	0.00
R009P	On	15/09/2014			100.00000	18.16638	100.00000	18.12639			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00196	100.00000	0.00195			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			5.43000	128.10567	5.53000	127.76590		147,004,223,848,110.00	072,601,077	26,311,122,753.00	
R158P	On	15/09/2015			100.00000	8.07394	100.00000	8.05617			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.58842	100.00000	3.58052			0.00	0	0.00
R179	On	01/08/2013			100.00000	50.77724	100.00000	50.66547			0.00	0	0.00
R186	On	21/12/2026			7.26000	129.96974	7.36000	128.89504		53,020,845,448,560.00	303,146,756	12,118,892,572.00	
R187P	On	21/12/2026			100.00000	0.00087	100.00000	0.00087			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
R189	On	31/03/2013			218.55711	87.11132	218.74404	86.71036		9,150,549,081,480.00	41,868,000	811,824,937.00	
R197	On	07/12/2023			1.53500	268.80703	1.53000	268.90912		188,118,855,000.00	122,553,000	154,251,000.00	
R201	On	21/12/2014			4.87500	109.70832	4.97500	109.46073		7,004,080,502,250.00	436,734,462	2,200,459,562.00	
R202	On	07/12/2033			2.11000	197.93683	2.14000	196.99006		187,449,272,980.00	88,838,518	1,198,823,100.00	
R2023	On	28/02/2023			8.00000	100.81379	8.00000	100.75731		5,400,800,000,000.00	675,100,000	3,381,486,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			5.82000	113.86045	5.92000	113.37982			33,149,089,160,340.00	695,719,787	7,079,110,787.00
R204	On	21/12/2018	Spot Bond			6.11000	110.88657	6.21500	110.29020			7,700,403,867,520.00	260,295,232	5,602,857,274.00
R2048	On	28/02/2048	Spot Bond			8.75000	102.75602	8.75000	102.68621			2,301,355,000,000.00	263,012,000	1,089,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	27.87337	100.00000	27.80585			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.97000	103.94619	5.06000	103.80602			11,997,479,327,680.00	413,979,744	1,793,965,044.00
R207	On	15/01/2020	Spot Bond			6.38500	105.52365	6.48500	104.90480			36,248,654,896,295.00	677,158,167	7,007,950,720.00
R208	On	31/03/2021	Spot Bond			6.53000	103.82228	6.64500	103.04991			22,631,761,377,930.00	465,813,381	8,653,919,045.00
R209	On	31/03/2036	Spot Bond			7.87500	84.89495	7.98500	83.87311			22,875,909,588,000.00	904,877,408	8,137,802,075.00
R210	On	31/03/2028	Spot Bond			1.95500	151.12571	1.95000	151.21087			974,069,489,165.00	498,245,263	370,851,500.00
R211	On	31/01/2017	Spot Bond			0.55000	121.14767	0.55000	121.14270			5,452,467,900.00	9,913,578	1,576,432,100.00
R212	On	31/01/2022	Spot Bond			1.49500	123.60319	1.50500	123.49105			942,462,058,980.00	630,409,404	1,399,144,100.00
R213	On	28/02/2031	Spot Bond			7.68000	96.38933	7.79500	95.30560			29,201,974,970,880.00	802,340,491	3,284,706,327.00
R214	On	28/02/2041	Spot Bond			6.50000	102.84026	6.50000	102.82248			3,711,362,798,000.00	570,978,892	4,550,453,892.00
R222C	On	15/09/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	61.31152	100.00000	61.17656			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	40.87435	100.00000	40.78437			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	27.24956	100.00000	27.18958			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	18.16638	100.00000	18.12639			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	12.11092	100.00000	12.08426			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.07394	100.00000	8.05617			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.38263	100.00000	5.37078			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.58842	100.00000	3.58052			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	49.43168	100.00000	49.32228			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	32.95445	100.00000	32.88152			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	21.96963	100.00000	21.92101			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	14.64642	100.00000	14.61401			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	9.76428	100.00000	9.74267			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.50952	100.00000	6.49511			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.33968	100.00000	4.33008			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	2.89312	100.00000	2.88672			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	1.92875	100.00000	1.92448			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.28583	100.00000	1.28299			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.85722	100.00000	0.85532			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.57148	100.00000	0.57022			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.38099	100.00000	0.38014			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On	21/12/2019	Spot Bond			100.00000	0.25399	100.00000	0.25343			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.16933	100.00000	0.16895			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11289	100.00000	0.11264			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07526	100.00000	0.07509			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05017	100.00000	0.05006			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03345	100.00000	0.03337			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02230	100.00000	0.02225			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01487	100.00000	0.01483			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.00991	100.00000	0.00989			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00661	100.00000	0.00659			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00440	100.00000	0.00439			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00294	100.00000	0.00293			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00196	100.00000	0.00195			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00131	100.00000	0.00130			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00087	100.00000	0.00087			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00058	100.00000	0.00058			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00039	100.00000	0.00039			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	33.14985	100.00000	33.06954			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB02On	15/07/2013	Spot Bond			100.00000	58.20256	100.00000	58.06157			0.00	0	0.00
RCSB03On	15/07/2016	Spot Bond			100.00000	13.21436	100.00000	13.18235			0.00	0	0.00
RCSB04On	25/05/2015	Spot Bond			100.00000	19.13961	100.00000	19.07986			0.00	0	0.00
RCSB2UOn	24/07/2017	Spot Bond			100.00000	1.85267	100.00000	1.84452			0.00	0	0.00
RCSC07On	06/09/2012	Spot Bond			100.00000	94.85985	100.00000	94.61971			0.00	0	0.00
RCSC08On	08/03/2013	Spot Bond			100.00000	93.63300	100.00000	93.39950			0.00	0	0.00
RCSC09On	06/06/2013	Spot Bond			100.00000	62.57385	100.00000	62.37848			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.00000	62.44788	100.00000	62.24858			0.00	0	0.00
RDFB01 On	30/03/2015	Spot Bond			100.00000	16.47570	100.00000	16.43578			0.00	0	0.00
RDFC04On	06/09/2012	Spot Bond			100.00000	95.34931	100.00000	95.10791		200,000,000,000.00	2,000,000	1,000,000.00	
RES010 On	21/09/2012	Spot Bond			100.00000	91.84792	100.00000	91.62390			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			100.00000	85.25791	100.00000	85.06237			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			100.00000	20.61416	100.00000	20.56422			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	102.77495	5.87500	102.75887			0.00	0	0.00
RES09 On	14/08/2012	Spot Bond			100.00000	101.26537	100.00000	100.99314			0.00	0	0.00
RESB01On	03/06/2014	Spot Bond			100.00000	31.15106	100.00000	31.07560			0.00	0	0.00
RMBI06 On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001 On	28/02/2013	Spot Bond			100.00000	66.10899	100.00000	65.94885			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	66.48398	100.00000	66.32292			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	27.34140	100.00000	27.27516			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	14.45995	100.00000	14.43133			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	11.76550	100.00000	11.73699			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	13.49835	100.00000	13.46565			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	13.49835	100.00000	13.46565			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	49.18586	100.00000	48.96957			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	32.52303	100.00000	32.44423			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	24.63255	100.00000	24.58378			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	25.03071	100.00000	24.97007			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.23968	5.25000	100.22557			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.44688	100.00000	0.44581			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.43354	100.00000	2.42764			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	86.30394	100.00000	86.14232			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	12.77102	100.00000	12.74276			0.00	0	5,766,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.58584	100.00000	7.57144			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC3	On	06/09/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	98.61478	100.00000	98.35526			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	15.53536	100.00000	15.50117			0.00	0	23,600,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	11.84590	100.00000	11.81721			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	108.84599	8.00000	108.82267			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.38004	100.00000	7.36216			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	8.77900	100.00000	8.75774			0.00	0	28,000,000.00
SBK17	On	31/07/2024	Spot Bond			100.00000	0.00376	100.00000	0.00375			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	20.76585	100.00000	20.72015			4,600,000,000.00	46,000	19,369,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	63.92427	100.00000	63.78279			0.00	0	0.00
SBK9	On	10/04/2018	Spot Bond			100.00000	11.87946	100.00000	11.85318			3,600,000,000.00	36,000	7,495,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	122.47467	5.75000	122.45249			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	43.97080	100.00000	43.87401			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	61.51061	100.00000	61.37448			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	25.60734	100.00000	25.55097			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	25.60734	100.00000	25.55097			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	25.60734	100.00000	25.55097			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	63.83493	100.00000	63.69441			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On	15/09/2017	Spot Bond			100.00000	12.84423	100.00000	12.81596			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	25.60734	100.00000	25.55097			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	25.60734	100.00000	25.55097			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	63.91146	100.00000	63.77001			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	63.91146	100.00000	63.77001			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.89527	100.00000	8.87372			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	31.73807	100.00000	31.66118			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.52901	100.00000	23.47201			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.35596	100.00000	10.33087			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	60.18775	100.00000	60.04194			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	36.98603	100.00000	36.89643			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	13.52038	100.00000	13.49061			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	37.31251	100.00000	37.22212			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	9.92908	100.00000	9.90504			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.35625	100.00000	8.33600			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.85343	100.00000	0.85154			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	8.83457	100.00000	8.81317			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.33956	100.00000	11.31447			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On	15/05/2026	Spot Bond			10.05000	102.29073	10.05000	102.26349			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	6.60953	100.00000	6.58889			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	17.63794	100.00000	17.59521			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.53827	100.00000	9.50849			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	8.25713	100.00000	8.23136			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	107.16164	8.00000	107.14631			2,640,000,000.00	330,000	6,009,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	9.67492	100.00000	9.65362			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.39837	100.00000	10.37548			15,000,000,000.00	150,000	1,620,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	68.07539	100.00000	67.92554			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	15.96314	100.00000	15.92800			24,600,000,000.00	246,000	4,429,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	58.82875	100.00000	58.69772			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.31956	100.00000	6.30557			1,580,000,000,000.00	15,800,000	5,950,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.12576	100.00000	5.11449			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.50199	100.00000	11.47413			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	76.30221	100.00000	76.15852			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.56692	100.00000	2.56070			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04114	100.00000	0.04104			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCBLOn	03/04/2017	Spot Bond				6.50000	100.41668	6.50000	100.40493			0.00	0	0.00
SHS01 On	15/12/2016	Spot Bond				100.00000	11.36409	100.00000	11.33656			0.00	0	49,000,000.00
SHS02 On	29/06/2013	Spot Bond				100.00000	60.07549	100.00000	59.92996			0.00	0	0.00
SHS03 On	29/06/2015	Spot Bond				100.00000	17.41718	100.00000	17.37498			0.00	0	0.00
SHS04 On	29/06/2017	Spot Bond				100.00000	10.17282	100.00000	10.14817			0.00	0	0.00
SHS05 On	29/06/2017	Spot Bond				8.75000	102.08736	8.75000	102.07132			822,500,000.00	94,000	312,000.00
SLI1 On	15/08/2013	Spot Bond				100.00000	53.67089	100.00000	53.55146			0.00	0	0.00
SLI2 On	15/08/2016	Spot Bond				100.00000	17.70740	100.00000	17.66800			22,800,000,000.00	228,000	8,314,000.00
SMF1 On	27/06/2013	Spot Bond				100.00000	54.47382	100.00000	54.35326			0.00	0	0.00
SNT01 On	15/09/2017	Spot Bond				100.00000	12.84423	100.00000	12.81596			0.00	0	10,300,000.00
SPDA1 On	21/08/2014	Spot Bond				100.00000	23.38719	100.00000	23.33053			0.00	0	0.00
SPDA2 On	21/08/2016	Spot Bond				100.00000	11.01487	100.00000	10.98819			0.00	0	0.00
SPDA3 On	21/08/2015	Spot Bond				100.00000	14.49925	100.00000	14.46414			0.00	0	300,000.00
SPDA4 On	21/08/2017	Spot Bond				100.00000	9.57734	100.00000	9.55415			0.00	0	0.00
SSA01 On	28/06/2016	Spot Bond				100.00000	14.40719	100.00000	14.37530			446,000,000,000.00	4,460,000	2,230,000.00
SSA02 On	20/04/2015	Spot Bond				100.00000	16.58470	100.00000	16.53292			0.00	0	0.00
SSN001 On	01/03/2017	Spot Bond				100.00000	10.53318	100.00000	10.50767			0.00	0	0.00
SSN002 On	26/03/2017	Spot Bond				100.00000	10.08302	100.00000	10.05860			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN003 On	25/04/2017	Spot Bond			100.00000	9.91414	100.00000	9.88318			0.00	0	0.00
SSN004 On	31/03/2021	Spot Bond			100.00000	8.91233	100.00000	8.88933			0.00	0	0.00
SSN005 On	31/03/2021	Spot Bond			6.75000	102.13685	6.75000	102.11364			0.00	0	0.00
SSN006 On	21/12/2014	Spot Bond			100.00000	22.57087	100.00000	22.53542			0.00	0	0.00
SSN007 On	15/01/2020	Spot Bond			7.25000	100.46554	7.25000	100.44610			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	9.29232	100.00000	9.26331			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	99.94261	8.75000	99.88557			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	103.27491	13.50000	103.18501			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	0.01230	100.00000	100.00000		25,000,000,000,000.00	250,000,000	250,000,000.00	
SYN829 On	18/08/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN830 On	18/08/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN831 On	19/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN833 On	25/08/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN842 On	19/08/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870 On	20/01/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	65.12946	100.00000	64.98492			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
SYN916 On	03/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
SYN917 On	13/08/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SYN918 On	14/08/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN919 On	16/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN920 On	16/08/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN922	On	20/08/2012			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN923	On	21/08/2012			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN924	On	22/08/2012			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN925	On	23/08/2012			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN926	On	27/08/2012			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
SYN927	On	18/09/2012			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN928	On	19/07/2013			100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
SYN929	On	19/07/2013			100.00000	46.46385	100.00000	46.36073			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN931	On	16/10/2012			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN932	On	17/08/2012			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN933	On	19/10/2012			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN934	On	01/10/2012			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN935	On	05/11/2012			100.00000	80.39648	100.00000	80.21978		20,200,000,000,000.00	202,000,000	202,000,000.00	
SZ18	On	30/09/2015			100.00000	23.50319	100.00000	23.45118			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	12.00638	100.00000	11.97980			0.00	0	0.00
T018	On	15/07/2014			100.00000	29.92093	100.00000	29.85508			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	35.76479	100.00000	35.68606			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS100	On	22/01/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	99.96146	6.27500	99.94455			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	57.96070	100.00000	57.82029			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	57.12331	100.00000	56.98494			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	14.38469	100.00000	14.34985			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	102.59674	8.00000	102.57488			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	101.08785	6.27000	101.07076			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	30.22884	100.00000	30.16899			0.00	0	0.00
TFS96	On	08/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	44.96083	100.00000	44.82046			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.39500	100.00000	7.37191			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	7.60858	100.00000	7.58482			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.20085	100.00000	8.18280			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.06776	100.00000	8.04257			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C1 On	18/10/2038	Spot Bond			100.00000	9.05020	100.00000	9.02194			0.00	0	0.00
TH10D1 On	18/10/2038	Spot Bond			100.00000	13.10811	100.00000	13.06718			0.00	0	0.00
TH7A2A On	18/10/2012	Spot Bond			100.00000	84.99749	100.00000	84.80299			0.00	0	0.00
TH9A10 On	18/07/2016	Spot Bond			100.00000	10.88505	100.00000	10.85868			0.00	0	0.00
THE7A1 On	18/10/2012	Spot Bond			100.00000	84.93575	100.00000	84.74139			0.00	0	0.00
THE7A3 On	18/10/2012	Spot Bond			100.00000	85.77919	100.00000	85.58289			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	85.11260	100.00000	84.91783			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	85.34282	100.00000	85.14753			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	6.65551	100.00000	6.63939			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.12902	100.00000	7.11175			0.00	0	130,000.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.44470	100.00000	7.42666			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.07606	100.00000	8.05649			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.49696	100.00000	8.47637			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	12.95851	100.00000	12.92712			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	10.59064	100.00000	10.56498			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	12.67109	100.00000	12.64039			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	10.83429	100.00000	10.80804			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.28686	100.00000	7.26921			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On	18/07/2039	Spot Bond			100.00000	7.39209	100.00000	7.37418			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	7.44470	100.00000	7.42666			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	10.67185	100.00000	10.64600			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	10.83429	100.00000	10.80804			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	11.39267	100.00000	11.36507			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	7.97083	100.00000	7.95152			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	11.39267	100.00000	11.36507			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	12.20486	100.00000	12.17528			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.02309	100.00000	9.00122			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	12.15409	100.00000	12.12465			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	16.21502	100.00000	16.17574			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	13.23210	100.00000	13.20004			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	16.36730	100.00000	16.32765			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	41.04802	100.00000	40.94858			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	24.55870	100.00000	24.50434			32,800,000,000.00	328,000	4,018,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	102.71072	6.00000	102.69438			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	12.44817	100.00000	12.42077			1,220,800,000,000.00	12,208,000	1,026,241,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	14.54591	100.00000	14.51389			154,005,800,000.00	1,540,058	320,334,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	13.29545	100.00000	13.26618			77,840,100,000.00	778,401	156,799,401.00
TN25	On	19/08/2025	Spot Bond			100.00000	13.90736	100.00000	13.87642			0.00	0	149,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	10.75745	100.00000	10.73376			82,800,000,000.00	828,000	32,640,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.21439	10.00000	100.18757			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.20905	9.75000	100.18290			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.20871	100.00000	10.18238			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	60.11319	100.00000	59.99914			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	54.15132	100.00000	54.04859			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	15.27550	100.00000	15.24187			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	81.73282	100.00000	81.55929			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	28.09049	100.00000	28.02244			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	11.61827	100.00000	11.59012			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	17.81714	100.00000	17.77398			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	15.61979	100.00000	15.58540			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	81.25453	100.00000	81.07672			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	37.58210	100.00000	37.49105			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	81.27954	100.00000	81.10168			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	46.91371	100.00000	46.80479			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	81.36959	100.00000	81.19153			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	37.98646	100.00000	37.89444			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	14.04738	100.00000	16.68572			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	9.57993	100.00000	10.67866			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	7.62483	100.00000	8.07712			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	71.73405	100.00000	71.59796			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	97.50714	100.00000	97.25454			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	11.76496	100.00000	11.74270			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	18.56837	100.00000	18.52749			889,700,000.00	8,897	66,096,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	10.82134	100.00000	10.79725			260,000,000,000.00	2,600,000	41,300,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	19.91011	100.00000	19.86628			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.39687	100.00000	12.36958			0.00	0	18,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	10.91277	100.00000	10.88875			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	10.70982	100.00000	10.68624			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	10.61962	100.00000	10.59624			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	42.25957	100.00000	42.16705			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	34.52401	100.00000	34.44761			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.56701	100.00000	9.54595			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	26.34675	100.00000	26.28844			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	21.52577	100.00000	21.47839			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.48464	100.00000	7.46807			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	15.36508	100.00000	15.33126			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.54595	100.00000	9.52494			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.30479	100.00000	0.30412			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	5.97228	100.00000	5.96098			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02405	100.00000	0.02400			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On	01/09/2016	Spot Bond			100.00000	5.97228	100.00000	5.96098			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.00023	100.00000	15.96987			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	16.36903	100.00000	16.33798			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.34553	100.00000	15.31642			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.34553	100.00000	15.31642			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	14.55088	100.00000	14.52327			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	14.55088	100.00000	14.52327			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	13.77120	100.00000	13.74507			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	13.77120	100.00000	13.74507			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	12.95926	100.00000	12.93467			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	12.95926	100.00000	12.93467			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.21913	100.00000	12.19601			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.21913	100.00000	12.19601			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.50060	100.00000	11.47884			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.50060	100.00000	11.47884			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	10.88600	100.00000	10.86541			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On	18/11/2015	Spot Bond			100.00000	10.30425	100.00000	10.28475			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	7.70196	100.00000	7.68735			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.27544	100.00000	7.26164			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	6.84648	100.00000	6.83349			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	6.84648	100.00000	6.83349			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.47963	100.00000	6.46733			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.11608	100.00000	6.10404			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.74257	100.00000	5.73128			0.00	0	0.00
Total for j-Bonds :											648,606,608,596,520.00	,889,876,457	105,456,028,219.00	

Grand Total: **18,606,990,724,155.00** **189,921,263** **05,457,471,329.00**