



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 28/08/2012

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			8.42300	8.42300	8.41690	8.41690		14.87	100,915,963.00	11,981	251,846.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,266.96460	1.26696	1,273.053	21.35	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.06460	0.00006	0.053	21.35	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,117.05460	1.11705	1,123.132	20.24	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.15460	0.00015	0.132	20.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,017.17770	1.01718	1,023.242	19.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.27770	0.00028	0.242	19.50	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			5.01250	0.00501	4.849	22.08	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			888.11250	0.88811	881.849	22.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			13.51290	0.01351	13.247	19.59	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			596.61290	0.59661	590.247	19.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			9.83830	0.00984	9.600	20.54	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			692.93830	0.69294	686.600	20.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			7.29500	0.00730	7.088	21.49	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			790.39500	0.79040	784.088	21.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			59.59530	0.05960	59.685	16.28	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			242.69530	0.24270	236.685	16.28	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			32.79710	0.03280	32.580	17.34	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			365.89710	0.36590	359.580	17.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			26.84210	0.02684	26.588	17.69	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			409.94210	0.40994	403.588	17.69	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			127.36050	0.12736	128.652	14.87	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			110.46050	0.11046	105.652	14.87	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			87.81890	0.08782	88.368	15.57	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			170.91890	0.17092	165.368	15.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			72.45680	0.07246	72.745	15.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			205.55680	0.20556	199.745	15.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			257.66300	0.25766	261.015	15.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			40.76300	0.04076	38.015	15.12	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			220.60830	0.22061	223.442	15.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			53.70830	0.05371	50.442	15.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			213.52960	0.21353	216.257	15.04	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			56.62960	0.05663	53.257	15.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			523.02260	0.52302	528.494	16.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			6.12260	0.00612	5.495	16.04	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			428.05020	0.42805	433.066	15.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			11.15020	0.01115	10.066	15.36	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			339.08140	0.33908	343.370	15.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			22.18140	0.02218	20.370	15.24	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			917.40070	0.91740	923.445	18.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			0.50070	0.00050	0.445	18.76	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			718.66210	0.71866	724.575	17.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			1.76210	0.00176	1.575	17.38	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			669.31710	0.66932	675.161	17.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			2.41710	0.00242	2.161	17.05	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.52190	8.52190	8.51550	8.51550		16.14	93,817,597.10	11,009	83,075.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			87.73710	0.08774	89.951	20.69	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,072.23710	1.07224	1,068.051	20.69	0.00	0	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			37.89820	0.03790	38.888	24.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,922.39820	1.92240	1,916.988	24.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			21.47930	0.02148	22.045	27.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,605.97930	2.60598	2,600.145	27.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			138.76550	0.13877	142.003	18.82	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			723.26550	0.72327	720.103	18.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			0.00000	0.00000	121.707	19.43	152,134.25	1,250	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			0.00000	0.00000	829.807	19.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			0.00000	0.00000	118.914	19.52	148,642.13	1,250	1,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			0.00000	0.00000	847.014	19.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			203.24870	0.20325	207.495	17.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			487.74870	0.48775	485.595	17.46	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			156.92470	0.15692	160.476	18.35	0.00	0	29,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			641.42470	0.64142	638.576	18.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			154.98370	0.15498	158.504	18.40	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			649.48370	0.64948	646.604	18.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			402.72470	0.40272	408.599	15.56	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			187.22470	0.18722	186.699	15.56	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			303.79040	0.30379	309.144	16.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			288.29040	0.28829	287.244	16.14	1,077,166.13	3,750	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			265.47890	0.26548	270.466	16.58	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			349.97890	0.34998	348.566	16.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			562.62650	0.56263	568.894	15.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			97.12650	0.09713	96.994	15.01	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			525.59340	0.52559	531.845	14.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			110.09340	0.11009	109.945	14.98	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			431.15470	0.43115	437.139	15.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			165.65470	0.16565	165.239	15.42	206,549.25	1,250	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			640.20320	0.64020	646.487	15.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			74.70320	0.07470	74.587	15.08	0.00	0	15,000.00

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	8.00	Call			600.85530	0.60086	607.134	15.04	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			85.35530	0.08536	85.234	15.04	0.00	0	13,540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.62440	8.62440	8.61770	8.61770		16.56	638,205.60	74	21,551.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			103.24200	0.10324	104.269	23.61	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,035.54200	2.03554	2,029.869	23.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			87.74400	0.08774	88.566	24.61	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,320.04400	2.32004	2,314.166	24.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			279.15850	0.27916	282.596	18.41	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			761.45850	0.76146	758.196	18.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			197.10670	0.19711	199.461	20.09	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,129.40670	1.12941	1,125.061	20.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			127.11590	0.12712	128.467	22.41	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,709.41590	1.70942	1,704.067	22.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			757.67090	0.75767	764.603	15.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			139.97090	0.13997	140.203	15.09	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			686.95390	0.68695	693.729	15.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			169.25390	0.16925	169.329	15.11	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.71630	8.71630	8.71060	8.71060		17.27	0.00	0	6,492.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			512.68140	0.51268	520.448	17.46	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			562.08140	0.56208	564.148	17.46	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			519.86090	0.51986	527.700	17.40	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			549.26090	0.54926	551.400	17.40	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			516.25450	0.51625	524.059	17.43	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			555.65450	0.55565	557.759	17.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.83750	8.83750	8.83080	8.83080		17.85	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			651.09810	0.65110	656.977	18.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			820.29810	0.82030	819.477	18.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,104.02880	1.10403	1,112.045	15.82	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			273.22880	0.27323	274.545	15.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.16270	9.16270	9.15550	9.15550		18.45	0.00	0	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	12/12/2014	Foreign Exchange Future	8.00	Call			1,541.62430	1.54162	1,542.664	16.20	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			386.12430	0.38612	379.964	16.20	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.48790	9.48790	9.48020	9.48020		19.48	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.42300	8.42300	8.41690	8.41690		14.87	42,115.00	5	1,240.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			9,122.07500	0.09122	9,183.117	15.50	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			16,432.07500	0.16432	15,883.117	15.50	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			5,959.53060	0.05960	5,968.468	16.28	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			24,269.53060	0.24270	23,668.468	16.28	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.52190	8.52190	8.51550	8.51550		16.14	0.00	0	77.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			26,907.67980	0.26908	27,410.118	16.54	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			34,357.67980	0.34358	34,220.118	16.54	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.62440	8.62440	8.61770	8.61770			0.00	0	15.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			7,230.00000	0.07230	6,560.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.71630	8.71630	8.71060	8.71060		17.27	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			51,268.14280	0.51268	52,044.746	17.46	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			56,208.14280	0.56208	56,414.746	17.46	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			51,986.08650	0.51986	52,769.970	17.40	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			54,926.08650	0.54926	55,139.970	17.40	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			51,625.45390	0.51625	52,405.862	17.43	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			55,565.45390	0.55565	55,775.862	17.43	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.32980	13.32980	13.29700	13.29700		12.70	133,298.00	10	11,995.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			1,947.05500	1.94706	1,979.838	19.82	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			0.05500	0.00006	0.038	19.82	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,148.85380	1.14885	1,181.331	16.77	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			1.85380	0.00185	1.531	16.77	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			104.09270	0.10409	110.236	13.06	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			257.09270	0.25709	230.436	13.06	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			29.23590	0.02924	29.978	14.51	0.00	0	14,400.00

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£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			582.23590	0.58224	550.178	14.51	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.48380	13.48380	13.45020	13.45020		13.60	269,676.00	20	1,955.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			307.03420	0.30703	315.987	14.08	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			556.83420	0.55683	532.187	14.08	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			181.81560	0.18182	186.536	15.27	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			931.61560	0.93162	902.736	15.27	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			436.94720	0.43695	452.356	13.49	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			356.74720	0.35675	338.556	13.49	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			359.42500	0.35943	370.199	13.72	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			459.22500	0.45922	436.399	13.72	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.64460	13.64460	13.60920	13.60920		15.84	0.00	0	2,355.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			876.75600	0.87676	895.503	22.77	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			967.55600	0.96756	950.903	22.77	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			789.99930	0.79000	807.539	22.77	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,080.79930	1.08080	1,062.939	22.77	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			601.60160	0.60160	616.218	22.77	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,392.40160	1.39240	1,371.618	22.77	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			955.85400	0.95585	975.635	22.77	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			876.65400	0.87665	861.035	22.77	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10730	0.10730	0.10700	0.10700		15.86	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			56.35070	0.00056	60.656	15.86	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			356.35070	0.00356	330.657	15.86	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10860	0.10860	0.10840	0.10840		18.96	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			372.81280	0.00373	383.053	18.96	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			532.81280	0.00533	523.053	18.96	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.58550	10.58550	10.53470	10.53470		11.87	0.00	0	25,276.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,085.55210	1.08555	1,136.074	18.43	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			0.85210	0.00085	0.574	18.43	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			787.25700	0.78726	837.416	16.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			2.55700	0.00256	1.917	16.04	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			639.23050	0.63923	688.912	14.67	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			4.53050	0.00453	3.412	14.67	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			358.52580	0.35853	402.152	12.91	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			23.82580	0.02383	16.652	12.91	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			6.68590	0.00669	7.194	14.42	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			671.98590	0.67199	621.694	14.42	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			5.50960	0.00551	5.890	14.75	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			720.80960	0.72081	670.390	14.75	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.72250	10.72250	10.67050	10.67050		13.23	289,507.50	27	54,619.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			201.04360	0.20104	213.120	14.16	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			530.54360	0.53054	490.620	14.16	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			175.89760	0.17590	186.335	14.47	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			605.39760	0.60540	563.835	14.47	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			106.77900	0.10678	112.336	15.83	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			936.27900	0.93628	889.836	15.83	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			457.07270	0.45707	486.937	13.02	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			186.57270	0.18657	164.437	13.02	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			255.91900	0.25592	271.563	13.61	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			405.41900	0.40542	369.063	13.61	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			214.97500	0.21497	227.960	14.01	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			494.47500	0.49447	455.460	14.01	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,193.95530	1.19396	1,243.313	14.39	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			23.45530	0.02346	20.813	14.39	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			520.62660	0.52063	553.414	12.95	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			150.12660	0.15013	130.914	12.95	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.86640	10.86640	10.81370	10.81370		13.74	0.00	0	5,250.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			390.52670	0.39053	405.977	14.08	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			546.82670	0.54683	509.577	14.08	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.17430	11.17430	11.12260	11.12260		14.92	0.00	0	435.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			729.80210	0.72980	748.151	15.01	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			807.20210	0.80720	773.851	15.01	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.73003	106.73003	106.73118	106.73118			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,741.18000	6.74118	6,740.030		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			6,731.18000	6.73118	6,730.030		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			6,721.18000	6.72118	6,720.030		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			104.39651	104.39651	104.39611	104.39611			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,406.11000	5.40611	5,406.510		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			5,396.11000	5.39611	5,396.510		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			5,386.11000	5.38611	5,386.510		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			110.70482	110.70482	110.70427	110.70427			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			6,714.27000	6.71427	6,714.820		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			6,704.27000	6.70427	6,704.820		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			6,694.27000	6.69427	6,694.820		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			468.38200	468.38200	467.62800	467.62800			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			475.09400	475.09400	474.36000	474.36000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	01/11/2012	Index Future			420.42700	420.42700	419.71500	419.71500			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			426.45100	426.45100	425.75700	425.75700			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.73440	8.73440	8.72690	8.72690		11.26	655,080.00	75	8,565.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			321.61680	0.32162	327.028	12.50	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			14.71680	0.01472	12.628	12.50	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.76280	8.76280	8.75470	8.75470		11.96	0.00	0	10,094.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			394.60870	0.39461	399.364	11.50	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			99.90870	0.09991	96.564	11.50	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.79850	8.79850	8.79090	8.79090		12.36	0.00	0	3,801.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			459.43700	0.45944	463.491	11.58	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			178.53700	0.17854	174.991	11.58	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			8.90210	8.90210	8.88850	8.88850		14.23	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.54680	8.54680	8.50080	8.50080		12.76	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			256.99540	0.25700	295.445	13.10	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			26.19540	0.02620	18.645	13.10	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.62860	8.62860	8.58240	8.58240		11.89	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			351.56960	0.35157	385.191	11.85	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			119.16960	0.11917	106.591	11.85	0.00	0	0.00
CF CANI	On	17/09/2012	Can-Do Future			0.04160	0.04160	0.06060	0.06060			0.00	0	11,120.00
CF CANI	On	17/09/2012	Can-Do Future			0.06900	0.06900	0.05750	0.05750			0.00	0	7,100.00
CF CANI	On	17/09/2012	Can-Do Future			0.06180	0.06180	0.06310	0.06310			0.00	0	14,700.00
CF CANI	On	17/09/2012	Can-Do Future			0.04650	0.04650	0.04750	0.04750			0.00	0	8,000.00
CF CANI	On	17/09/2012	Can-Do Future			0.01340	0.01340	0.01850	0.01850			0.00	0	12,800.00
CF CANI	On	17/09/2012	Can-Do Future			0.20600	0.20600	0.18940	0.18940			0.00	0	4,800.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	14/12/2012			0.13360	0.13360	0.13900	0.13900			0.00	0	7,000.00
CHF / R	On	17/09/2012			8.81560	8.81560	8.77360	8.77360		13.29	0.00	0	25.00
CHF / R	On	17/09/2012	8.91	Call			66.16620	0.06617	74.411	13.96	0.00	0	0.00
CHF / R	On	17/09/2012	8.91	Put			202.56620	0.20257	168.811	13.96	0.00	0	0.00
CHF / R	On	14/12/2012			8.93700	8.93700	8.89480	8.89480		14.87	893,700.00	100	125.00
CHF / R	On	14/12/2012	9.04	Call			232.65210	0.23265	248.683	15.25	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Put			377.85210	0.37785	351.683	15.25	0.00	0	0.00
DAAV	On	28/08/2012			8.40900	8.40900	8.39660	8.39660		15.53	0.00	7,000	0.00
DAAV	On	28/08/2012	8.24	Call			157.55740	0.15756	169.000	15.53	0.00	0	0.00
DAAV	On	28/08/2012	8.24	Put			0.95740	0.00096	0.000	15.53	0.00	0	0.00
DAAV	On	28/08/2012	8.31	Call			91.23360	0.09123	99.000	15.53	0.00	0	0.00
DAAV	On	28/08/2012	8.31	Put			4.63360	0.00463	0.000	15.53	0.00	0	0.00
DAAV	On	28/08/2012	8.32	Call			82.35060	0.08235	89.000	15.53	0.00	0	0.00
DAAV	On	28/08/2012	8.32	Put			5.75060	0.00575	0.000	15.53	0.00	0	0.00
DAAV	On	28/08/2012	8.33	Call			73.71210	0.07371	79.000	15.53	0.00	0	0.00
DAAV	On	28/08/2012	8.33	Put			7.11210	0.00711	0.000	15.53	0.00	0	0.00
DAAW	On	30/08/2012			6.77330	6.77330	6.79200	6.79200		14.51	0.00	0	1,500.00
DAAW	On	30/08/2012	6.74	Call			69.35390	0.06935	51.853	16.30	0.00	0	0.00
DAAW	On	30/08/2012	6.74	Put			17.35390	0.01735	18.553	16.30	0.00	0	0.00
DAAW	On	30/08/2012	6.75	Call			61.82660	0.06183	44.948	16.00	0.00	0	0.00
DAAW	On	30/08/2012	6.75	Put			19.82660	0.01983	21.648	16.00	0.00	0	0.00
DAAW	On	30/08/2012	6.76	Call			54.62730	0.05463	38.482	15.71	0.00	0	0.00
DAAW	On	30/08/2012	6.76	Put			22.62730	0.02263	25.182	15.71	0.00	0	0.00
DAAW	On	30/08/2012	6.77	Call			47.78960	0.04779	32.490	15.41	0.00	0	0.00
DAAW	On	30/08/2012	6.77	Put			25.78960	0.02579	29.190	15.41	0.00	0	10,000.00
DAAW	On	30/08/2012	6.82	Call			22.81490	0.02281	12.595	15.15	0.00	0	0.00
DAAW	On	30/08/2012	6.82	Put			50.81490	0.05081	59.295	15.15	0.00	0	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Any day expiry			8.40390	8.40390	8.39760	8.39760		15.50	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Call			998.00000	0.99800	1,004.000	28.23	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	28.23	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Call			678.00000	0.67800	684.000	26.40	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			0.00000	0.00000	0.000	26.40	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			159.00000	0.15900	163.000	18.05	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			11.00000	0.01100	9.000	18.05	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			17.00000	0.01700	16.000	17.22	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			129.00000	0.12900	122.000	17.22	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.43630	8.43630	8.43020	8.43020		15.41	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			255.00000	0.25500	259.000	15.15	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			75.00000	0.07500	73.000	15.15	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			120.00000	0.12000	121.000	15.79	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			200.00000	0.20000	195.000	15.79	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,031.00000	1.03100	1,037.000	18.27	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	18.27	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			715.00000	0.71500	721.000	16.35	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			5.00000	0.00500	5.000	16.35	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.47320	8.47320	8.46720	8.46720		15.75	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			764.00000	0.76400	770.000	15.31	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			17.00000	0.01700	17.000	15.31	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			337.00000	0.33700	343.000	15.28	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			120.00000	0.12000	120.000	15.28	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			205.00000	0.20500	210.000	16.04	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			248.00000	0.24800	247.000	16.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,072.00000	1.07200	1,078.000	16.43	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			5.00000	0.00500	5.000	16.43	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.50640	8.50640	8.50020	8.50020		16.12	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			811.00000	0.81100	818.000	15.21	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			31.00000	0.03100	32.000	15.21	0.00	0	8,440.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	8.51	Call			271.00000	0.27100	277.000	16.17	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			281.00000	0.28100	281.000	16.17	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.53620	8.53620	8.52980	8.52980		16.27	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			324.00000	0.32400	329.000	16.15	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			304.00000	0.30400	303.000	16.15	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			854.00000	0.85400	859.000	15.10	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			44.00000	0.04400	43.000	15.10	0.00	0	7,530.00
EL28	On	01/11/2012	Bond Future			108.70013	108.70013	108.27586	108.27586			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,285.86000	2.28586	2,710.130		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			2,275.86000	2.27586	2,700.130		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			2,265.86000	2.26586	2,690.130		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.92127	87.70977	8.93317	87.60973			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,196.84000	2.19684	2,296.880		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			9.02226	88.96667	9.03387	88.87089			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			4,225.04000	4.22504	4,129.260		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			4,136.35000	4.13635	4,040.570		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			4,047.79000	4.04779	3,952.010		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			420.72000	420.72000	420.01300	420.01300			0.00	0	239.00
GOVI	On	01/11/2012	GOVI	403.96	Call			160,530.00000	16.05300	167,600.000		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			426.74800	426.74800	426.05900	426.05900			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			69,310.00000	6.93100	62,420.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			69,410.00000	6.94100	62,520.000		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			69,510.00000	6.95100	62,620.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			185.46100	185.46100	185.47600	185.47600			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			188.11800	188.11800	188.14600	188.14600			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			502.04600	502.04600	502.08200	502.08200			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			509.04800	509.04800	509.08400	509.08400			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	19/09/2012	Jibar Tradeable Future			5.01000	94.99000	5.00000	95.00000			0.00	0	44,760.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/10/2012	Jibar Tradeable Future				4.97000	95.03000	4.96000	95.04000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				4.88000	95.12000	4.86000	95.14000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				4.82000	95.18000	4.82000	95.18000			0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future				4.80000	95.20000	4.80000	95.20000			0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future				4.79000	95.21000	4.79000	95.21000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.79000	95.21000	4.79000	95.21000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.85000	95.15000	4.85000	95.15000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				4.96000	95.04000	4.96000	95.04000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.09000	94.91000	5.09000	94.91000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.26000	94.74000	5.25000	94.75000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.41000	94.59000	5.41000	94.59000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.78350	6.78350	6.80270	6.80270		10.97	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				225.02370	0.22502	207.553	11.80	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				12.32370	0.01232	14.053	11.80	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.83540	6.83540	6.85490	6.85490		11.47	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				304.54870	0.30455	291.171	11.57	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				79.64870	0.07965	85.771	11.57	0.00	0	0.00
R023 On	01/11/2012	Bond Future				7.17705	105.54418	7.21457	105.26725			0.00	0	1,049.00
R023 On	01/11/2012	Bond Future	7.04	Call				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.04	Put				1,296.64000	1.29664	1,019.710		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Call				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Put				1,221.80000	1.22180	944.870		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Call				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Put				1,147.03000	1.14703	870.100		0.00	0	0.00
R023 On	07/02/2013	Bond Future				7.24919	107.05659	7.28727	106.78257			0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.04	Call				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.04	Put				1,796.16000	1.79616	1,522.140		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.05	Call				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.05	Put				1,722.74000	1.72274	1,448.720		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			1,649.39000	1.64939	1,375.370		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.29925	104.53589	7.33860	104.25848			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			2,129.32000	2.12932	1,851.910		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			2,057.10000	2.05710	1,779.690		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			1,984.94000	1.98494	1,707.530		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.55720	122.63442	5.59242	122.53085		2.47	0.00	0	15,729.00
R157	On	01/11/2012	Bond Future	5.78	Call			843.97000	0.84397	910.710		0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			294.28000	0.29428	257.450	2.53	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,935.50000	1.93550	2,029.760	2.63	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			51.29000	0.05129	41.980	2.63	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.58581	124.39175	5.62237	124.29469		2.38	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,965.65000	1.96565	2,042.120	2.52	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			237.09000	0.23709	216.500	2.52	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.57096	119.20773	5.61152	119.10967		2.44	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			657.69000	0.65769	695.330	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,316.18000	1.31618	1,255.760	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			667.54000	0.66754	705.570	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,301.69000	1.30169	1,241.660	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			677.49000	0.67749	715.910	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,287.31000	1.28731	1,227.670	2.42	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future			7.59488	128.84321	7.63233	128.46813		11.79	1,288,432.10	10	35,648.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,643.18000	3.64318	3,861.540	12.07	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,787.28000	1.78728	1,630.560	12.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			4,808.32000	4.80832	5,063.990	12.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			1,208.90000	1.20890	1,089.490	12.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			8,610.00000	8.61000	8,939.310	12.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			348.30000	0.34830	302.530	12.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			11,238.09000	11.23809	11,593.280	12.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			126.22000	0.12622	106.330	12.65	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.67013	125.39880	7.70809	125.02665		13.00	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			8,877.10000	8.87710	9,149.400	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,729.70000	1.72970	1,629.850	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,656.69000	1.65669	1,747.590	12.63	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,865.45000	8.86545	8,584.200	12.63	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,422.45000	2.42245	2,543.570	12.75	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			7,020.48000	7.02048	6,769.450	12.75	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.72829	127.03282	7.76740	126.65618		13.19	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,929.94000	3.92994	4,079.610	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,432.86000	7.43286	7,205.890	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,851.33000	3.85133	3,998.900	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,554.38000	7.55438	7,325.310	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,890.51000	3.89051	4,039.140	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,493.44000	7.49344	7,265.430	13.04	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/11/2012	Bond Future			214.20762	214.20762	214.21814	214.21814			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			4,771.86000	4.77186	4,782.380		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			4,781.86000	4.78186	4,792.380		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			4,791.86000	4.79186	4,802.380		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			271.96404	271.96404	272.20927	272.20927			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			5,219.27000	5.21927	4,974.040		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			5,209.27000	5.20927	4,964.040		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			5,199.27000	5.19927	4,954.040		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.90100	110.96102	4.93673	110.88630		1.60	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			517.29000	0.51729	567.740		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			155.91000	0.15591	131.640		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.82744	108.14214	4.86488	108.07350		1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			588.27000	0.58827	626.910		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			377.59000	0.37759	347.590		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.69567	109.55131	4.73867	109.48201		1.47	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			137.12000	0.13712	150.270		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,270.69000	1.27069	1,214.540		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			140.25000	0.14025	153.630		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,257.49000	1.25749	1,201.570		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			143.44000	0.14344	157.060		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,244.34000	1.24434	1,188.660		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	01/11/2012	Bond Future			199.93133	199.93133	199.93040	199.93040			0.00	0	49,243.00
R202	On	01/11/2012	Bond Future	191.99	Call			7,940.40000	7.94040	7,941.330		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			7,930.40000	7.93040	7,931.330		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			7,920.40000	7.92040	7,921.330		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	01/11/2012	Bond Future			6.06787	110.23339	6.10658	110.06401		4.83	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,367.18000	3.36718	3,520.950	5.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			91.61000	0.09161	76.000	5.16	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.12055	111.81306	6.16031	111.64834		4.80	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,324.21000	1.32421	1,400.950	4.77	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,532.68000	1.53268	1,444.700	4.77	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Call			2,676.25000	2.67625	2,791.280	4.94	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			672.49000	0.67249	622.800	4.94	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,575.75000	3.57575	3,706.740	5.04	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			406.72000	0.40672	372.990	5.04	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.14579	109.11113	6.18797	108.94455		4.99	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,278.23000	1.27823	1,344.240	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,381.84000	2.38184	2,281.270	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,245.60000	1.24560	1,310.450	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,429.15000	2.42915	2,327.420	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,261.85000	1.26185	1,327.280	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,405.42000	2.40542	2,304.270	4.93	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R1On	15/09/2017	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.37199	111.15283	6.41026	110.95204		6.03	0.00	0	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,250.48000	4.25048	4,433.500	6.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			107.35000	0.10735	89.580	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.42943	108.71460	6.46849	108.51807		6.46	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,588.90000	4.58890	4,743.670	6.82	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			555.89000	0.55589	514.130	6.82	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.46704	110.13112	6.50805	109.93227		6.57	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,874.69000	1.87469	1,958.680	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,937.18000	2.93718	2,822.320	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,895.99000	1.89599	1,980.630	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,909.47000	2.90947	2,795.260	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,917.44000	1.91744	2,002.720	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,881.94000	2.88194	2,768.370	6.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.03757	105.12286	5.07755	105.07624		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			162.68000	0.16268	184.310	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			194.80000	0.19480	169.810	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.93095	102.86390	4.97557	102.82339		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			188.27000	0.18827	203.690	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			384.24000	0.38424	359.150	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.68066	104.20440	4.74027	104.16358		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			61.53000	0.06153	67.100	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			993.14000	0.99314	957.890	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			62.51000	0.06251	68.150	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/05/2013	Bond Future	3.40	Put			987.17000	0.98717	951.990	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			63.49000	0.06349	69.200	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			981.20000	0.98120	946.090	1.00	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On	01/11/2012	Bond Future			6.68078	105.44031	6.71358	105.25195		7.31	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			4,946.26000	4.94626	5,117.520	7.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			120.64000	0.12064	103.540	7.80	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.74472	103.31145	6.77795	103.12714		7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,375.68000	5.37568	5,520.680	8.35	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			628.93000	0.62893	589.620	8.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.79222	104.65774	6.82688	104.47124		7.96	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,810.13000	1.81013	1,878.880	7.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,915.64000	3.91564	3,797.890	7.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,831.43000	1.83143	1,900.750	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,881.85000	3.88185	3,764.670	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,852.89000	1.85289	1,922.770	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,848.26000	3.84826	3,731.640	7.89	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	01/11/2012	Bond Future			6.85246	100.03083	6.87474	99.89098		8.61	0.00	0	9,343.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,274.33000	1.27433	1,329.030	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,681.36000	1.68136	1,596.210	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,138.73000	4.13873	4,251.200	9.12	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			312.16000	0.31216	284.780	9.12	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,183.16000	5.18316	5,305.840	9.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			171.57000	0.17157	154.400	9.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future			6.91747	101.46429	6.93967	101.32895		9.00	0.00	0	1,980.00
R208	On	07/02/2013	Bond Future	6.00	Call			519.64000	0.51964	538.420	8.64	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			6,454.20000	6.45420	6,337.640	8.64	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			5,728.50000	5.72850	5,830.870	9.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			770.19000	0.77019	737.220	9.49	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.96363	99.39182	6.98665	99.25493		9.43	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,161.30000	2.16130	2,212.030	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			4,186.69000	4.18669	4,100.530	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,185.57000	2.18557	2,236.720	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			4,150.07000	4.15007	4,064.330	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,137.19000	2.13719	2,187.510	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			4,223.53000	4.22353	4,136.960	9.31	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.29897	79.61873	8.31053	79.51999		17.67	0.00	0	7,428.00
R209	On	01/11/2012	Bond Future	8.99	Call			6,086.02000	6.08602	6,155.840	18.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			605.83000	0.60583	576.910	18.60	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.37227	80.75966	8.38355	80.66472		18.80	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			7,349.59000	7.34959	7,407.360	19.74	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,969.18000	1.96918	1,932.010	19.74	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.42953	78.66894	8.44107	78.57294		19.98	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,524.04000	3.52404	3,553.900	19.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,417.21000	7.41721	7,351.070	19.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			3,557.25000	3.55725	3,587.360	19.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,360.89000	7.36089	7,295.000	19.83	0.00	0	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	Call			3,590.64000	3.59064	3,620.980	19.84	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,304.90000	7.30490	7,239.240	19.84	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			153.33239	153.33239	152.73769	152.73769			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			7,747.69000	7.74769	8,342.390		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			7,737.69000	7.73769	8,332.390		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			7,727.69000	7.72769	8,322.390		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On	01/11/2012	Bond Future			122.18367	122.18367	122.18823	122.18823			6,475,734.51	53	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			198.23000	0.19823	193.670		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			188.23000	0.18823	183.670		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			178.23000	0.17823	173.670		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			125.36124	125.36124	125.36298	125.36298			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,372.98000	3.37298	3,371.240		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	01/11/2012	Bond Future	122.00	Call			3,362.98000	3.36298	3,361.240		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			3,352.98000	3.35298	3,351.240		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.08599	90.99369	8.11291	90.75846		15.45	0.00	0	4,907.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,110.91000	1.11091	1,168.350	15.27	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			4,359.28000	4.35928	4,181.490	15.27	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			6,350.85000	6.35085	6,537.440	16.36	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			561.47000	0.56147	512.830	16.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.16337	92.29769	8.19046	92.06492		16.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			7,600.62000	7.60062	7,761.930	17.06	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,807.78000	1.80778	1,736.320	17.06	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.22063	89.96354	8.24840	89.72797		17.40	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,579.56000	3.57956	3,669.090	17.18	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,137.62000	7.13762	6,991.580	17.18	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,614.09000	3.61409	3,704.250	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			7,082.58000	7.08258	6,937.170	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			3,648.82000	3.64882	3,739.590	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			7,027.86000	7.02786	6,883.060	17.19	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.31280	81.55325	8.32935	81.40352			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			3,165.13000	3.16513	3,015.400		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			3,068.94000	3.06894	2,919.210		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00

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	8.01	Put			2,972.93000	2.97293	2,823.200		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
RAIN	On	17/09/2012	Foreign Exchange Future			16,330.38000	16,330.38000	16,283.09000	16,283.09000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.32440	1.32440	1.32250	1.32250		14.52	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			153.27810	0.01533	159.718	15.04	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			228.27810	0.02283	215.718	15.04	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.33090	1.33090	1.32910	1.32910		16.06	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			404.73980	0.04047	416.395	15.89	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			513.73980	0.05137	507.395	15.89	0.00	0	0.00
Total for Derivatives :												207,003,800.56	37,864	1,505,259.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.98860	100.00000	10.96198			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	22.64378	100.00000	22.59393			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	9.86610	100.00000	9.84220			0.00	0	2,000,000.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.70651	5.00000	127.68937		1,520,000,000,000.00	304,000,000	18,000,000.00	
AB05	On	01/09/2012	Spot Bond			100.00000	104.08983	100.00000	103.80620			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	22.85121	100.00000	22.80091		600,000,000,000.00	6,000,000	19,910,000.00	
AB07	On	07/03/2014	Spot Bond			100.00000	39.60655	100.00000	39.51936			0.00	0	107,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.11096	100.00000	9.08889			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	15.41853	100.00000	15.38458			0.00	0	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL1	On	22/09/2013	Spot Bond			100.00000	44.21357	100.00000	44.10646			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	67.25281	100.00000	67.10397			45,000,000,000.00	450,000	450,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	31.66034	100.00000	31.58983			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.64994	100.00000	6.63522			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	19.61411	100.00000	19.56659			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	31.44040	100.00000	31.36423			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.14791	100.00000	12.11849			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	9.11467	100.00000	9.09259			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.92643	100.00000	8.90482			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	9.05680	100.00000	9.03485			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	27.96453	100.00000	27.90297			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	19.98905	100.00000	19.94063			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	30.13773	100.00000	30.07139			0.00	0	2,000,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	23.81336	100.00000	23.75567			5,000,000,000,000.00	50,000,000	53,000,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	19.46841	100.00000	19.42124			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	11.49187	100.00000	11.46403			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	72.13176	100.00000	71.99744			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	55.78158	100.00000	55.65880			0.00	0	1,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	46.01716	100.00000	45.90569			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	83.96540	100.00000	83.77840			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	87.82051	100.00000	87.68000			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	72.70866	100.00000	72.43009			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	67.25281	100.00000	67.10397			28,000,000,000.00	280,000	280,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	40.18914	100.00000	40.09962			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	22.02365	100.00000	21.97459			150,000,000,000.00	1,500,000	1,500,000.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	92.31573	8.00000	92.29364			9,600,000,000.00	1,200,000	600,000.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	20.94034	100.00000	20.89425			1,251,600,000,000.00	12,516,000	4,172,000.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.86553	100.00000	16.82467			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	101.71909	9.58000	101.69293			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	12.02655	100.00000	11.99742			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	11.47246	100.00000	11.43664			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	101.33108	4.50000	101.31611			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.86143	100.00000	5.84832			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	19.92951	100.00000	19.88489			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.16229	100.00000	5.15074			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	93.66329	100.00000	93.45468			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On	10/10/2033	Spot Bond			100.00000	5.56640	100.00000	5.55393			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	67.25281	100.00000	67.10397			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	67.25281	100.00000	67.10397			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	67.25281	100.00000	67.10397			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.34776	100.00000	2.34332			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.34776	100.00000	2.34332			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	99.96322	6.82500	99.94484			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.93810	100.00000	6.92494			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.83679	100.00000	12.81243			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	11.26767	100.00000	11.24038			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.81933	100.00000	11.79653			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	23.40531	100.00000	23.35560			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.78205	100.00000	10.76137			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.21197	100.00000	10.19233			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	20.84536	100.00000	20.80515			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	19.95401	100.00000	19.91541			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	8.75163	100.00000	8.72431			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	8.56516	100.00000	8.53842			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On	12/04/2016	Spot Bond			100.00000	18.97735	100.00000	18.94064			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	23.40190	100.00000	23.36514			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	18.15501	100.00000	18.09167			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.43896	100.00000	17.40523			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.72993	100.00000	16.69757			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.40994	100.00000	16.37819			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	8.93099	100.00000	8.90116			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	25.67514	100.00000	25.53671			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	58.75255	100.00000	58.64108			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	11.01178	100.00000	10.96336			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.31279	100.00000	14.28510			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	13.42900	100.00000	13.40303			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	15.27866	100.00000	15.24503			0.00	0	8,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	21.39374	100.00000	21.34665			0.00	0	8,800,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.20277	100.00000	10.18019			0.00	0	5,500,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.88493	100.00000	12.85656			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	18.64755	100.00000	18.60650			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	32.31068	100.00000	32.23833			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.62680	4.00000	118.61086			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.64994	100.00000	6.63522			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.88388	100.00000	5.87077			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.26412	100.00000	3.25685			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	58.49946	100.00000	58.35774			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	64.97919	100.00000	64.82177			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	65.32786	100.00000	65.16960			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	21.24569	100.00000	21.19423			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	55.40900	100.00000	48.09166			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	60.50271	100.00000	60.35614			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	55.40900	100.00000	48.09166			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	57.77777	100.00000	57.63780			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	64.79622	100.00000	64.65359			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	106.18307	13.50000	106.14539			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	17.34196	100.00000	17.29996			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	17.57667	100.00000	17.53409			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	20.90947	100.00000	20.85882			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	90.31308	100.00000	90.09387			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	44.67275	100.00000	44.56453			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041	On	20/09/2013	Spot Bond			100.00000	44.62471	100.00000	44.51661			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	17.10726	100.00000	17.06582			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.41596	100.00000	1.41328			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	87.64238	100.00000	87.43761			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	87.64238	100.00000	87.43761			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	38.31845	100.00000	38.22562			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	44.02814	100.00000	43.92147			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	14.33149	100.00000	14.30430			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	87.41043	100.00000	87.20572			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	12.03539	100.00000	12.01262			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.03539	100.00000	12.01262			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	45.26520	100.00000	45.15554			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	15.74062	100.00000	15.70248			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.67465	100.00000	16.63425			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.32424	100.00000	15.28712			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.60558	100.00000	15.56777			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.72936	100.00000	15.69126			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.00650	100.00000	9.98448			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083	On	30/07/2017	Spot Bond			100.00000	10.00650	100.00000	9.98448			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.05922	100.00000	10.03708			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	15.09917	100.00000	15.06260			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.05922	100.00000	10.03708			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.95378	100.00000	9.93187			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	23.15236	100.00000	23.10855			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	23.67391	100.00000	23.61656			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	96.50515	100.00000	96.25707			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	44.90492	100.00000	44.79615			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.77566	100.00000	14.73987			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	44.90492	100.00000	44.79615			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	96.50515	100.00000	96.25707			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.82174	100.00000	9.79794			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.81342	100.00000	9.78965			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.82499	100.00000	9.80118			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.58683	100.00000	9.56360			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	44.50462	100.00000	44.39681			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	10.06502	100.00000	10.04064			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL101	On	18/01/2013	Spot Bond			100.00000	90.00408	100.00000	89.78825			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	61.69917	100.00000	61.54970			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	90.00408	100.00000	89.78825			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	12.07394	100.00000	12.04470			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	31.56066	100.00000	31.48420			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	38.53566	100.00000	38.45083			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	40.20122	100.00000	40.10384			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.03564	100.00000	8.01617			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.04655	100.00000	8.02705			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.16574	100.00000	7.15215			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	40.66634	100.00000	40.56782			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.96755	100.00000	3.95877			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.85154	100.00000	4.84085			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.01770	100.00000	6.00631			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	4.12489	100.00000	4.11581			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.28271	100.00000	4.27328			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	9.31682	100.00000	9.29425			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	26.96511	100.00000	26.89978			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131	On	18/08/2014			100.00000	26.96511	100.00000	26.89978			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	40.66634	100.00000	40.56782			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	26.55091	100.00000	26.48659			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	23.76671	100.00000	23.70913			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	23.70485	100.00000	23.64742			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	9.16206	100.00000	9.13986			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	10.12728	100.00000	10.10275			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	9.15015	100.00000	9.12799			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	9.84833	100.00000	9.82666			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	96.69485	100.00000	96.44627			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	9.90105	100.00000	9.87926			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	23.76671	100.00000	23.70913			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	12.16803	100.00000	12.13855		1,000,000,000,000.00	10,000,000	5,000,000.00	
ACL144	On	20/12/2016			100.00000	11.41143	100.00000	11.38379			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	9.35254	100.00000	9.32989			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	42.92003	100.00000	49.75422			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	29.98101	100.00000	29.92165			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	29.74668	100.00000	29.68779			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL151	On	20/03/2017	Spot Bond			100.00000	9.54297	100.00000	9.52407			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	38.96661	100.00000	38.87221			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.39780	100.00000	16.36534			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.23554	100.00000	16.20340			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.55052	100.00000	16.51775			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.52223	100.00000	9.50338			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.15929	100.00000	9.14115			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.42644	100.00000	16.39391			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.53142	100.00000	16.49870			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.47284	100.00000	11.45493			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	14.00613	100.00000	13.97841			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.47416	100.00000	16.44154			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	34.00747	100.00000	33.92508			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	22.66578	100.00000	22.61086			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	31.25011	100.00000	31.17440			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.94960	100.00000	12.92925			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	10.65934	100.00000	10.63352			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.55104	1.75000	102.54509			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL170	On	20/03/2015	Spot Bond			100.00000	17.84863	100.00000	17.80538			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	84.04405	100.00000	83.86015			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	17.87040	100.00000	17.82710			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	10.57719	100.00000	10.55156			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.55378	100.00000	9.53064			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.95387	100.00000	8.93219			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	84.08608	100.00000	83.90208			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	45.57389	100.00000	45.42169			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	25.02603	100.00000	24.94246			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	83.74589	100.00000	83.56264			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	17.69005	100.00000	17.61193			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	10.21350	100.00000	10.16841			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	9.69448	100.00000	9.65167			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	8.57904	100.00000	8.54116			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	9.64418	100.00000	9.58884			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	8.22455	100.00000	8.15910			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	81.16979	100.00000	80.99745			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	81.14649	100.00000	80.97420			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB03S On	09/04/2013	Spot Bond			100.00000	68.43207	100.00000	68.28062			0.00	0	0.00
AER01U On	18/11/2016	Spot Bond			100.00000	2.32393	100.00000	2.31830			0.00	0	0.00
AHF1A1 On	21/11/2014	Spot Bond			100.00000	19.45052	100.00000	19.40339			0.00	0	0.00
AHF1B1 On	21/11/2014	Spot Bond			100.00000	20.11580	100.00000	20.06707			0.00	0	0.00
AHF1C1 On	21/11/2014	Spot Bond			100.00000	20.55931	100.00000	20.50951			0.00	0	0.00
AIR01 On	15/03/2019	Spot Bond			100.00000	12.90601	100.00000	12.87760			0.00	0	8,600,000.00
AIR02 On	30/04/2023	Spot Bond			100.00000	15.35458	100.00000	15.32060			0.00	0	0.00
AIR02U On	05/10/2014	Spot Bond			100.00000	24.88101	100.00000	24.82073			0.00	0	0.00
AIR03 On	09/03/2016	Spot Bond			100.00000	21.08482	100.00000	21.03841			0.00	0	14,600,000.00
AIR03U On	26/10/2014	Spot Bond			100.00000	23.88539	100.00000	23.82753			0.00	0	0.00
AIR04U On	26/10/2029	Spot Bond			100.00000	15.35646	100.00000	15.32247			0.00	0	0.00
AIRL01 On	30/04/2028	Spot Bond			100.00000	6.24295	100.00000	6.22897			0.00	0	0.00
AIRL02 On	18/02/2014	Spot Bond			100.00000	34.47355	100.00000	34.39767			0.00	0	0.00
BAW10 On	01/10/2016	Spot Bond			100.00000	10.72000	100.00000	10.69402			0.00	0	35,000,000.00
BAW11 On	01/10/2018	Spot Bond			100.00000	14.37328	100.00000	14.34147		500,000,000,000.00	5,000,000	7,250,000.00	
BAW12 On	17/04/2015	Spot Bond			100.00000	18.39507	100.00000	18.33764			0.00	0	0.00
BAW13 On	17/04/2017	Spot Bond			100.00000	11.12001	100.00000	11.08529			0.00	0	0.00
BAW14U On	01/01/2014	Spot Bond			100.00000	43.67123	100.00000	43.53489			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On	02/10/2015	Spot Bond			100.00000	23.53070	100.00000	23.47863			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.46961	100.00000	10.44425			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	45.40825	100.00000	45.29825			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	51.48584	100.00000	51.37252			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.98980	100.00000	22.93410			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	28.99336	100.00000	28.92919			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.34435	100.00000	15.31039			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	39.83781	100.00000	39.74130			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.16272	100.00000	18.11873			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	65.38174	100.00000	65.22335			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	18.99906	100.00000	18.95304			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	18.96611	100.00000	18.92016			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.38156	100.00000	14.34672			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	18.86725	100.00000	18.82155			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	14.63733	100.00000	14.60187			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	18.03798	100.00000	17.99428			0.00	0	18,985,097.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	18.03798	100.00000	17.99428			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.98164	100.00000	15.94292			0.00	0	7,676,114.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA12 On	31/03/2016	Spot Bond			100.00000	16.43019	100.00000	16.39039			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	17.62447	100.00000	17.58177			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	18.99906	100.00000	18.95304			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	17.01892	100.00000	16.97769			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	101.34347	8.00000	101.32166			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	14.04072	100.00000	14.00671			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	14.04072	100.00000	14.00671			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	14.04072	100.00000	14.00671			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	25.16446	100.00000	25.10350			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	63.68017	100.00000	63.52590			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	16.71443	100.00000	16.67394			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	12.69904	100.00000	12.65852			0.00	0	1,000,000.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	13.29668	100.00000	13.25425			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	13.32129	100.00000	13.23824			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	21.52687	100.00000	21.47472			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	20.06776	100.00000	20.01913			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	17.97583	100.00000	17.93228			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	16.31386	100.00000	16.21215			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1UOn	31/12/2016	Spot Bond				100.00000	4.96063	100.00000	4.95124			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond				100.00000	21.72292	100.00000	21.67029			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond				100.00000	19.77030	100.00000	19.72241			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond				100.00000	12.20389	100.00000	12.17432			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	12.20389	100.00000	12.17432			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	14.75508	100.00000	14.71934			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	12.78502	100.00000	12.75406			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	26.27136	100.00000	26.20772			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	18.31257	100.00000	18.26821			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond				100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.91932	100.00000	3.91070			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	9.24495	100.00000	9.22740			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	10.32302	100.00000	10.30344			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	10.95143	100.00000	10.92719			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	28.98085	100.00000	28.91064			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	63.59575	100.00000	63.44169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310C On 18/02/2014 Spot Bond			100.00000	38.66426	100.00000	38.57059			0.00	0	0.00
BD311A On 08/02/2014 Spot Bond			100.00000	38.25571	100.00000	38.16304			0.00	0	0.00
BD311B On 04/07/2013 Spot Bond			100.00000	64.26740	100.00000	64.11171			0.00	0	0.00
BD311C On 31/10/2013 Spot Bond			100.00000	39.75184	100.00000	39.65554			0.00	0	0.00
BD311D On 31/03/2013 Spot Bond			100.00000	63.81062	100.00000	63.65604			0.00	0	0.00
BD311E On 07/12/2023 Spot Bond			100.00000	9.31429	100.00000	9.29173			0.00	0	0.00
BD311F On 20/09/2014 Spot Bond			100.00000	23.40071	100.00000	23.34402			0.00	0	0.00
BD32AU On 08/05/2014 Spot Bond			100.00000	22.08369	100.00000	22.01474			0.00	0	0.00
BEER01 On 19/07/2013 Spot Bond			100.00000	54.92979	100.00000	54.80889			0.00	0	0.00
BG22A1 On 21/07/2016 Spot Bond			100.00000	10.78668	100.00000	10.76055			0.00	0	0.00
BG22A2 On 21/07/2016 Spot Bond			100.00000	10.83997	100.00000	10.81371			0.00	0	0.00
BG22A3 On 21/07/2016 Spot Bond			100.00000	10.99982	100.00000	10.97318			0.00	0	0.00
BG22B1 On 21/07/2016 Spot Bond			100.00000	11.53267	100.00000	11.50473			0.00	0	0.00
BG22C1 On 21/07/2016 Spot Bond			100.00000	12.06551	100.00000	12.03629			0.00	0	0.00
BG22D1 On 21/07/2016 Spot Bond			100.00000	13.55748	100.00000	13.52464			0.00	0	0.00
BG22YU On 21/07/2016 Spot Bond			100.00000	3.88631	100.00000	3.87690			0.00	0	0.00
BG32A1 On 30/10/2016 Spot Bond			100.00000	9.00944	100.00000	8.98762			0.00	0	0.00
BG32A2 On 30/10/2016 Spot Bond			100.00000	9.37918	100.00000	9.35645			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A3	On	30/10/2016	Spot Bond			100.00000	9.53763	100.00000	9.51452			0.00	0	0.00
BG32A4	On	30/10/2016	Spot Bond			100.00000	9.59045	100.00000	9.56722			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	10.22428	100.00000	10.19951			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	11.06937	100.00000	11.04256			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.43354	100.00000	2.42764			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.43354	100.00000	2.42764			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	9.74993	100.00000	9.72631			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	10.40332	100.00000	10.37811			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	10.58151	100.00000	10.55587			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	107.01783	8.00000	106.99412			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	11.11609	100.00000	11.08916			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	12.06647	100.00000	12.03724			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.73708	100.00000	1.73287			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.73708	100.00000	1.73287			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	29.51211	100.00000	29.44715			0.00	0	5,100,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	43.71257	1,000.00000	43.19527			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC24	On	27/11/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	52.83083	100.00000	52.73060			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.07880	100.00000	11.05196			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.48029	100.00000	6.46459			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	6.83888	100.00000	6.82231			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.09817	100.00000	11.07128			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.41768	100.00000	11.39002			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	11.99862	100.00000	11.96955			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	14.41918	100.00000	14.38425			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	13.39601	100.00000	13.36356			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	65.85731	100.00000	65.69776			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	63.65038	100.00000	63.49619			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	81.30316	100.00000	81.12794			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	46.13706	100.00000	45.99301			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.01370	100.00000	7.99429			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	87.15121	100.00000	86.94806			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	31.92998	100.00000	31.85969			0.00	0	4,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On	02/11/2016	Spot Bond			100.00000	21.32573	100.00000	21.27879			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.21412	100.00000	13.18211			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	28.39124	100.00000	28.32247			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	18.13224	100.00000	18.09233			0.00	0	12,300,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	115.43150	8.00000	115.40689			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.53471	100.00000	12.50435			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.47975	8.00000	118.45449			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.73248	100.00000	16.68024			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.87689	100.00000	13.84633			0.00	0	6,400,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.35484	100.00000	0.35328			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	102.15444	4.00000	102.13267			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	14.66000	100.00000	14.62755			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.87379	100.00000	13.84309			200,000,000,000.00	2,000,000	4,500,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	16.19912	100.00000	16.16347			7,600,000,000,000.00	76,000,000	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.12645	100.00000	13.09466			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.37920	12.05000	101.35750			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	84.70895	100.00000	84.51987			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	34.49384	100.00000	34.41027			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On	22/07/2015	Spot Bond			100.00000	24.64908	100.00000	24.58937			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	84.42694	100.00000	84.23593			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	20.37029	100.00000	20.30669			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	96.32258	100.00000	96.07496			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	67.50704	100.00000	67.34351			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	36.60853	100.00000	36.51984			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	65.35692	100.00000	65.19858			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	67.25281	100.00000	67.10397			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	67.25281	100.00000	67.10397			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	67.25281	100.00000	67.10397			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	67.25281	100.00000	67.10397			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	65.35692	100.00000	65.19858			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	65.35692	100.00000	65.19858			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	55.38460	100.00000	48.04975			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	65.38597	100.00000	65.22757			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	65.09541	100.00000	64.93772			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	64.86296	100.00000	64.70584			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	55.72342	100.00000	55.58843			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126 On	20/08/2015	Spot Bond			100.00000	20.57149	100.00000	20.52167			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	63.66735	100.00000	63.51312			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.44007	100.00000	20.39055			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	44.70478	100.00000	44.59648			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	44.42457	100.00000	44.31694			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.13479	100.00000	21.08359			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	55.83380	100.00000	55.69854			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	55.66921	100.00000	55.53435			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	55.82380	100.00000	48.80427			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	65.44408	100.00000	65.28554			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	65.24069	100.00000	65.08265			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	44.98499	100.00000	44.87601			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	56.84055	100.00000	56.71543			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	104.94955	13.64000	104.91172			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	52.77006	100.00000	52.65391			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	57.23300	100.00000	57.09435			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	82.34251	100.00000	82.16033			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	34.00747	100.00000	33.92508			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156 On	20/12/2013	Spot Bond			100.00000	46.30599	100.00000	46.19381			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	46.30599	100.00000	46.19381			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	60.93129	100.00000	60.78367			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	20.89331	100.00000	20.84270			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.44240	100.00000	15.40499			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.22858	100.00000	15.19170			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	33.11002	100.00000	33.02981			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	33.11002	100.00000	33.02981			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	33.11002	100.00000	33.02981			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	33.11002	100.00000	33.02981			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	33.11002	100.00000	33.02981			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	33.11002	100.00000	33.02981			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	15.32424	100.00000	15.28712			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	33.11002	100.00000	33.02981			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	82.20087	100.00000	82.01901			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	63.41359	100.00000	63.25996			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	63.79927	100.00000	63.64472			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	63.54971	100.00000	63.39576			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN177 On	31/03/2013	Spot Bond			100.00000	63.54971	100.00000	63.39576			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	31.18735	100.00000	31.11180			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.51941	100.00000	12.48907			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66741	100.00000	66.66740			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66741	100.00000	66.66740			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	15.39923	100.00000	15.36192			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.63414	100.00000	11.60853			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	15.39923	100.00000	15.36192			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.98208	100.00000	11.95306			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	38.89468	100.00000	38.80045			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	40.59502	100.00000	40.49668			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.05960	2.76000	100.05215			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.63152	100.00000	12.60091			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.77879	2.76000	105.76810			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.00000	8.25000	99.97816			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	40.60928	100.00000	40.51091			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	15.39923	100.00000	15.36192			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	15.39923	100.00000	15.36192			0.00	0	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	5.06311	100.00000	5.05183			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.72206	2.40000	111.71190			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	15.64838	100.00000	15.61047			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	64.86114	100.00000	64.70401			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	65.21164	100.00000	65.05366			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	66.04263	100.00000	65.88264			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	47.43485	100.00000	47.31993			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	21.77425	100.00000	21.72150			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	21.86222	100.00000	21.80925			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.14889	8.52000	103.12537			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.08187	100.00000	22.02838			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	21.98389	100.00000	21.93064			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.98826	100.00000	9.96406			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.98826	100.00000	9.96406			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.12327	8.64500	103.09943			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	103.12327	8.64500	103.09943			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	40.13300	100.00000	40.03578			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	42.03813	100.00000	41.93629			0.00	0	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	Spot Bond			100.00000	13.28748	100.00000	13.25808			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	11.99343	100.00000	11.96437			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	12.99447	100.00000	12.96299			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	65.62218	100.00000	65.46320			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	65.64577	100.00000	65.48673			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	21.58420	100.00000	21.53191			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	21.58420	100.00000	21.53191			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	38.30352	100.00000	38.22769			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	86.65824	100.00000	86.45764			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	61.31043	100.00000	61.16191			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	61.31043	100.00000	61.16191			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.58137	100.00000	14.55251			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.04407	100.00000	9.02217			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	84.11059	100.00000	83.92157			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.00443	100.00000	9.98462			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	19.42398	100.00000	19.37692			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	9.27476	100.00000	9.25228			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	100.17398	9.35000	100.14910			0.00	0	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	100.17398	9.35000	100.14910			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	19.37692	100.00000	19.32998			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	19.39449	100.00000	19.34751			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	13.50018	100.00000	13.46748			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	13.45047	100.00000	13.41789			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	17.95012	100.00000	17.90664			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	13.22180	100.00000	13.18977			0.00	0	0.00
CLN250 On	26/03/2015	Spot Bond			100.00000	17.51030	100.00000	17.46788		1,200,000,000,000.00	12,000,000	6,000,000.00	
CLN251 On	26/03/2015	Spot Bond			100.00000	17.51030	100.00000	17.46788			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	17.51030	100.00000	17.46788		1,200,000,000,000.00	12,000,000	6,000,000.00	
CLN253 On	26/03/2015	Spot Bond			100.00000	17.51030	100.00000	17.46788		1,200,000,000,000.00	12,000,000	6,000,000.00	
CLN254 On	26/03/2015	Spot Bond			100.00000	17.51030	100.00000	17.46788		1,400,000,000,000.00	14,000,000	7,000,000.00	
CLN255 On	26/03/2015	Spot Bond			100.00000	17.70340	100.00000	17.66051			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	10.25666	100.00000	10.23181		1,600,000,000,000.00	16,000,000	8,000,000.00	
CLN257 On	26/03/2017	Spot Bond			100.00000	10.25666	100.00000	10.23181			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	10.25666	100.00000	10.23181		2,200,000,000,000.00	22,000,000	11,000,000.00	
CLN259 On	26/03/2017	Spot Bond			100.00000	10.25666	100.00000	10.23181		1,200,000,000,000.00	12,000,000	9,000,000.00	
CLN260 On	26/03/2017	Spot Bond			100.00000	10.25666	100.00000	10.23181		2,200,000,000,000.00	22,000,000	19,000,000.00	

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	10.25666	100.00000	10.23181			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	104.12933	9.65000	104.10267			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	33.78161	100.00000	33.69977			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	26.80198	100.00000	26.73706			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	61.85475	100.00000	61.66163			0.00	0	0.00
CLN266	On	16/03/2014	Spot Bond			100.00000	31.48825	100.00000	31.41196			0.00	0	0.00
CLN267	On	16/03/2014	Spot Bond			100.00000	31.48825	100.00000	31.41196			0.00	0	0.00
CLN268	On	30/04/2017	Spot Bond			100.00000	10.45543	100.00000	10.42278			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	12.45503	100.00000	12.42485			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	12.70481	100.00000	12.67403			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	14.21550	100.00000	14.18106			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	10.45982	100.00000	10.43449			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	10.40115	100.00000	10.37594			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	10.45982	100.00000	10.43449			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.00000	9.35022	100.00000	9.32103			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	10.95713	100.00000	10.92292			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	10.92292	100.00000	10.88882			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	10.43635	100.00000	10.41107			0.00	0	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	21.27747	100.00000	21.22592			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	8.17513	100.00000	8.14961			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	17.63673	100.00000	17.58167			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	17.21820	100.00000	17.16444			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	15.46413	100.00000	15.41062			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	10.51037	100.00000	10.46323			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	9.96313	100.00000	9.91701			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	9.96313	100.00000	9.91701			0.00	0	35,000,000.00
CLN287	On	20/06/2017			100.00000	9.91623	100.00000	9.86800			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	9.36709	100.00000	9.32590			0.00	0	0.00
CLN289	On	30/08/2017			100.00000	1.74181	100.00000	1.73415			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	17.76354	100.00000	17.72444			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	17.76354	100.00000	17.72444			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	64.66406	100.00000	64.52095			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	66.62589	100.00000	66.46450			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	66.59591	100.00000	66.43458			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	101.26050	100.00000	101.03497			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	98.07055	100.00000	97.85094			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	66.58092	100.00000	66.41963			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	66.54884	100.00000	66.40236			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	58.48858	100.00000	58.34689			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	58.48858	100.00000	58.34689			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.04179	100.00000	8.02231			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	64.52568	100.00000	64.38288			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	64.54028	100.00000	64.39744			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	66.59591	100.00000	66.43458			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	66.59591	100.00000	66.43458			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	16.00351	100.00000	15.96475			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	66.95496	100.00000	66.80677			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.95143	100.00000	10.92719			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00193	100.00000	0.00193			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00216	100.00000	0.00215			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	96.73922	100.00000	96.48861			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN95	On	20/09/2012	Spot Bond			100.00000	96.78346	100.00000	96.53273			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	96.76450	100.00000	96.51382			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	134.57168	100.00000	134.21953			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	96.80559	100.00000	96.55480			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.37066	100.00000	11.34915			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.37066	100.00000	11.34915			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.30909	100.00000	11.28170			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.30909	100.00000	11.28170			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	12.10983	100.00000	12.08050			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	11.46964	100.00000	11.44185			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	10.69455	100.00000	10.66864			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	60.85709	100.00000	60.66708			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.80605	100.00000	10.77987			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	10.24331	100.00000	10.19778			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	20.59538	100.00000	20.55005			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	66.02758	100.00000	65.88144			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	11.76383	100.00000	11.73779			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	14.81395	100.00000	14.78116			0.00	0	339,547,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On	09/12/2015	Spot Bond			100.00000	19.27213	100.00000	19.22948			0.00	0	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	15.45695	100.00000	15.42293			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	76.51448	100.00000	76.36327			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	103.05117	5.86800	103.03505			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	100.03866	7.17500	100.01933			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	8.98828	100.00000	9.48217			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	17.12274	100.00000	17.08126			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	97.33333	100.00000	99.91875			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	16.76161	100.00000	16.68790			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	95.57102	100.00000	95.32846			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	95.74633	100.00000	95.50332			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	66.50015	100.00000	66.35257			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	94.71428	100.00000	94.47631			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	95.52459	100.00000	95.28214			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	95.52459	100.00000	95.28214			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	95.51995	100.00000	95.27750			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG40	On	28/09/2012	Spot Bond			100.00000	95.27846	100.00000	95.03664			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	94.61542	100.00000	94.37710			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.54444	100,000.00000	0.50888			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	23.93304	100.00000	23.82780			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	50.69925	100.00000	50.58765			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	21.72386	100.00000	21.67579			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.18125	100.00000	10.15884		26,700,294,000,000.00	267,002,940	82,402,940	82,402,940.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.10674	100.00000	10.08449		64,800,298,800,000.00	648,002,988	186,952,988	186,952,988.00
DVF12	On	13/10/2012	Spot Bond			100.00000	90.95367	100.00000	90.73128			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	14.56332	100.00000	14.53126		3,400,000,000,000.00	34,000,000	16,000,000	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	17.20442	100.00000	17.16275			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	20.55119	100.00000	17.08123			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	8.67003	100.00000	7.20614			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	3.65767	100.00000	3.04009			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.54308	100.00000	1.28254			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	15.44624	100.00000	15.41165		32,000,000,000,000.00	320,000,000	80,000,000	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.98857	2.55000	102.97879		89,250,000,000.00	35,000,000	17,500,000	17,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.52834	100.00000	11.50296			0.00	0	2,810,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021	Spot Bond			100.00000	15.78336	100.00000	15.74862			0.00	0	46,000,000.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.59863	8.00000	118.57335			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.93723	100.00000	14.90105			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	84.77786	100.00000	84.58649			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	99.45767	100.00000	99.19525			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	99.44560	100.00000	99.18321			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	27.57644	100.00000	27.51502		960,000,000,000.00	9,600,000	2,400,000.00	
EQS02	On	01/07/2015	Spot Bond			100.00000	23.52363	100.00000	23.47185			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.39140	100.00000	18.34685			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	11.67664	100.00000	11.64019		300,000,000,000.00	3,000,000	75,800,000.00	
ERS3A7	On	17/11/2012	Spot Bond			100.00000	83.87070	100.00000	83.68180			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	20.67018	100.00000	20.62010			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	84.11787	100.00000	83.92842			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	27.35762	100.00000	27.29134			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	84.22087	100.00000	84.03118			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	28.01168	100.00000	27.94383			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA10 On	17/08/2013	Spot Bond				100.00000	56.06067	100.00000	55.92486			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond				100.00000	26.90795	100.00000	26.84276			0.00	0	610,000.00
ERSA12 On	17/08/2015	Spot Bond				100.00000	15.10443	100.00000	15.06784			0.00	0	1,900,000.00
ERSA13 On	17/08/2013	Spot Bond				100.00000	56.07582	100.00000	55.93997			0.00	0	0.00
ES15 On	30/08/2015	Spot Bond				100.00000	15.88411	100.00000	15.84877		9,900,000,000,000.00	99,000,000		49,500,000.00
ES18 On	20/04/2018	Spot Bond				9.25000	103.34051	9.25000	103.31498		5,596,658,147,000.00	605,044,124		707,744,124.00
ES23 On	25/01/2023	Spot Bond				10.00000	100.98594	10.00000	100.95916		1,480,336,990,000.00	148,033,699		277,033,699.00
ES26 On	02/04/2026	Spot Bond				7.85000	103.22771	7.85000	103.20600		502,439,579,700.00	64,005,042		65,005,042.00
ES33 On	15/09/2033	Spot Bond				7.50000	103.43910	7.50000	103.41840		1,799,897,632,500.00	239,986,351		639,586,351.00
FIFB01 On	24/08/2015	Spot Bond				100.00000	15.38102	100.00000	15.31338			0.00	0	0.00
FIFC01 On	17/09/2012	Spot Bond				100.00000	98.38518	100.00000	98.12830			0.00	0	0.00
FR002U On	02/08/2023	Spot Bond				100.00000	10.97667	100.00000	10.95007			0.00	0	0.00
FR003U On	02/08/2023	Spot Bond				100.00000	10.68165	100.00000	10.65577			0.00	0	0.00
FR2A3C On	15/08/2013	Spot Bond				100.00000	56.68840	100.00000	56.55107			0.00	0	0.00
FR2B3C On	15/08/2013	Spot Bond				100.00000	56.81523	100.00000	56.67759			0.00	0	0.00
FR2C3C On	15/08/2013	Spot Bond				8.37500	99.99990	8.37500	99.97737			0.00	0	0.00
FR2D3D On	15/08/2013	Spot Bond				100.00000	57.44936	100.00000	57.31019			0.00	0	0.00
FRB03 On	15/09/2014	Spot Bond				100.00000	30.45192	100.00000	30.38490			0.00	0	17,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	10.49830	100.00000	10.47507			0.00	0	9,000,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	85.89886	100.00000	85.70001			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	99.92700	100.00000	99.66054			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	11.70851	100.00000	11.68014			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	9.33379	100.00000	9.31118			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.02824	100.00000	10.00395			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	14.57352	100.00000	14.54126			0.00	0	620,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.62635	100.00000	10.60061			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	40.21091	100.00000	40.12135			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	67.25281	100.00000	67.10397			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	55.14116	100.00000	55.01978			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.30749	100.00000	3.30013			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.64994	100.00000	6.63522			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.64951	100.00000	3.64144			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.16495	100.00000	4.15574			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	26.93864	100.00000	26.87935			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	26.93864	100.00000	26.87935			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	26.93864	100.00000	26.87935			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	0.32879	100.00000	0.32816			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	0.02187	100.00000	0.02183			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.02016	100.00000	0.02013			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	34.19928	100.00000	34.12360			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	59.23330	100.00000	59.08980			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	13.02296	100.00000	12.99141			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	34.78868	100.00000	34.71980			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	30.99103	100.00000	30.92967			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	12.70481	100.00000	12.67403			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	12.70481	100.00000	12.67403			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	9.81404	100.00000	9.79027			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	12.51591	100.00000	12.48559			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	12.39635	100.00000	12.36632			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	55.04282	100.00000	54.90947			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	15.89929	100.00000	15.86078			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	10.87060	100.00000	10.84427			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	11.83299	100.00000	11.80433			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	34.38389	100.00000	34.30061			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC115 On	20/06/2017	Spot Bond			100.00000	9.38625	100.00000	9.35440			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	9.02416	100.00000	8.98995			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	15.72485	100.00000	15.68675			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	11.80365	100.00000	11.77505			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	14.03359	100.00000	13.99959			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	15.03119	100.00000	14.99478			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	11.29898	100.00000	11.27161			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	12.68389	100.00000	12.65316			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	16.42783	100.00000	16.38804			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.90116	100.00000	10.86518			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.09650	100.00000	7.06600			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	13.43434	100.00000	13.38424			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.77396	100.00000	15.71514			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	12.28290	100.00000	12.23709			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	13.01786	100.00000	12.96932			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	15.05125	100.00000	14.99512			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	14.05906	100.00000	14.00663			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.65147	100.00000	15.59310			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC133 On	20/09/2017	Spot Bond			100.00000	16.53342	100.00000	16.47177			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.93680	100.00000	14.87723			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.43567	100.00000	14.37561			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	13.06343	100.00000	13.00908			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	12.84485	100.00000	12.79141			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	15.80791	100.00000	15.74214			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	15.62575	100.00000	15.56073			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	15.12786	100.00000	15.06492			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	15.77230	100.00000	15.70370			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	12.82024	100.00000	12.75788			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	11.35055	100.00000	11.29134			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.00000	9.63859	100.00000	9.58831			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.00000	15.42074	100.00000	15.33227			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.00000	13.85879	100.00000	13.68652		500,000,000,000.00	5,000,000	5,000,000	5,000,000.00
FRC147 On	20/09/2015	Spot Bond			100.00000	5.84668	100.00000	5.77400		500,000,000,000.00	5,000,000	5,000,000	5,000,000.00
FRC148 On	24/02/2017	Spot Bond			100.00000	2.61352	100.00000	2.60123			0.00	0	0.00
FRC17 On	03/06/2014	Spot Bond			100.00000	34.76129	100.00000	34.68435			0.00	0	0.00
FRC29 On	22/07/2014	Spot Bond			100.00000	29.83506	100.00000	29.76278			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	19.42698	100.00000	19.37992			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	15.99945	100.00000	15.96068			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	41.59954	100.00000	41.49876			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	101.34593	6.90500	101.32698			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	10.73520	100.00000	10.70920			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	61.74407	100.00000	61.59449			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	31.70182	100.00000	31.62502			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.35155	100.00000	9.32890			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.48896	5.87500	100.47316			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	12.64527	100.00000	12.61464			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	12.75003	100.00000	12.71914			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.86427	100.00000	4.85356			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	24.07079	100.00000	24.02524			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.45759	100.00000	4.44778			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.23696	100.00000	6.22323			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	96.76767	100.00000	96.51697			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	12.22977	100.00000	12.20662			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC75	On	20/12/2012	Spot Bond			100.00000	96.83000	100.00000	96.58108			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.44326	100.00000	10.41797			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	18.73684	100.00000	18.69145			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	18.95779	100.00000	18.91187			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	17.08548	100.00000	17.04409			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.86718	4.73000	105.85088			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	97.28763	100.00000	97.03753			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	17.31806	100.00000	17.27611			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	11.29504	100.00000	11.26767			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.57543	100.00000	12.54496			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	27.58134	100.00000	27.51453			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	14.29815	100.00000	14.26351			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	13.85583	100.00000	13.82226			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	96.37474	100.00000	96.12699			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	96.36289	100.00000	96.11517			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	63.72484	100.00000	63.59868			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	63.72928	100.00000	63.60310			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	63.74702	100.00000	63.62082			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On	20/03/2013	Spot Bond			100.00000	64.71769	100.00000	64.56091			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.12368	100.00000	10.10363			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.47903	100.00000	14.45037			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.11331	100.00000	10.09329			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.00351	100.00000	18.96588			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.00097	100.00000	14.97128			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.10250	100.00000	13.07076			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	57.87606	100.00000	57.73585			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	60.20852	100.00000	60.06266			0.00	0	4,510,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	57.94412	100.00000	57.80375			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	60.28182	100.00000	60.13578			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	58.11166	100.00000	57.97088			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	58.16402	100.00000	58.02311			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	58.71375	100.00000	58.57152			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	59.38914	100.00000	59.24528			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	59.81323	100.00000	59.66833			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	22.22527	100.00000	22.17577			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	46.58261	100.00000	46.46976		2,000,000,000,000.00		20,000,000	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	29.58637	100.00000	29.51469			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.55577	100.00000	16.50408			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.19653	100.00000	13.16457			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	8.96260	100.00000	8.93461			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	7.60912	100.00000	7.59069			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.22059	100.00000	10.20120			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.64994	100.00000	6.63522			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.64994	100.00000	6.63522			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.64994	100.00000	6.63522			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.99139	100.00000	2.98481			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.43958	100.00000	7.42156			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.22787	100.00000	3.22069			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.10277	100.00000	12.07345			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.83320	100.00000	10.80694			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	88.28710	100.00000	88.07689			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	59.00171	100.00000	58.85878			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.34059	100.00000	7.32282			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	44.57210	100.00000	44.46412			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On	26/01/2042	Spot Bond			2.00000	103.48159	2.00000	103.47328			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	62.68475	100.00000	62.53289			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	64.16740	100.00000	64.01196			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	53.36064	100.00000	53.19404			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.81023	100.00000	0.80770			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	10.43179	100.00000	10.85840			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	65.34192	100.00000	65.13792			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	66.10636	100.00000	65.89996			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.14204	100.00000	7.11974			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.37846	100.00000	17.32420			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	16.86357	100.00000	16.81092			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	31.62143	100.00000	31.52051			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.61417	100.00000	15.56542			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	29.11582	100.00000	28.98637			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	52.19808	100.00000	51.96345			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	30.75622	100.00000	30.68853			0.00	0	2,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	24.37767	100.00000	24.32401			0.00	0	2,100,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	100.29745	9.00000	100.27054			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17	On	15/09/2017	Spot Bond			8.00000	105.89716	8.00000	105.87184			640,000,000,000.00	80,000,000	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.22562	100.00000	15.19192			0.00	0	2,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.75011	9.00000	101.73377			0.00	0	6,200,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	12.89602	100.00000	12.86748			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	9.71169	100.00000	9.69032			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.88535	100.00000	10.86126			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	12.39180	100.00000	12.36178			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	16.93575	100.00000	16.88287			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.66079	9.48500	103.63455			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	70.05321	100.00000	69.92491			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	74.89220	100.00000	74.74734			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	70.78193	100.00000	70.65252			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	68.61002	100.00000	68.61001			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	88.15179	100.00000	87.94486			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			40,300,000,000,000.00	403,000,000	523,000,000.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	101.71300	100.00000	101.43586			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	101.72962	100.00000	101.45243			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2C1	On	01/09/2012			100.00000	101.83599	100.00000	101.55851			0.00	0	0.00
GR1A2A	On	18/11/2012			100.00000	83.37352	100.00000	83.18617			0.00	0	0.00
GRA284	On	01/09/2012			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
GRA292	On	15/02/2013			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
GRA297	On	17/09/2012			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
GRA298	On	15/11/2012			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
GRB88	On	25/10/2013			100.00000	52.08621	100.00000	51.85716			0.00	0	0.00
GRD164	On	18/01/2013			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.17785	100.00000	8.15804			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.20097	100.00000	10.17627			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	83.40435	100.00000	83.21693			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	83.42490	100.00000	83.23743			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1C	On	18/11/2012	Spot Bond			100.00000	83.47628	100.00000	83.28869			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	83.66125	100.00000	83.47324			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	24.02812	100.00000	23.96991			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	10.14699	100.00000	10.12241			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	13.60181	100.00000	13.56885			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	11.07349	100.00000	11.04668			0.00	0	2,000,000.00
GRT05	On	25/01/2015	Spot Bond			100.00000	20.76692	100.00000	20.71661		400,000,000,000.00	4,000,000	2,000,000.00	
GSIZ16	On	23/09/2016	Spot Bond			100.00000	11.45004	100.00000	11.42230			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	18.31566	100.00000	18.23511			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	90.94289	100.00000	90.72322			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	59.84800	100.00000	59.70302			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	59.84800	100.00000	59.70302			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	54.13952	100.00000	54.03709			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	59.83702	100.00000	59.72349			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	60.63338	100.00000	60.48650			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	16.86459	100.00000	16.82374			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B9On	19/07/2015	Spot Bond			100.00000	18.40169	100.00000	18.35712			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	59.97799	100.00000	59.83269			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	60.76879	100.00000	60.62157			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	17.21970	100.00000	17.17798			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	18.75680	100.00000	18.71136			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	60.14591	100.00000	60.00019			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	61.01253	100.00000	60.86472			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	17.67626	100.00000	17.63344			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	19.21336	100.00000	19.16681			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	60.74171	100.00000	60.59456			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	61.33752	100.00000	61.18893			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	18.23429	100.00000	18.19011			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			100.00000	61.47294	100.00000	61.32401			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			100.00000	62.55622	100.00000	62.40468			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	10.58643	100.00000	10.56313			395,700,000.00	3,957	32,002,273.00
HWAY23On	07/12/2023	Spot Bond			100.00000	6.64994	100.00000	6.63522			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	6.64430	100.00000	6.62959			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	9.90397	100.00000	9.88217			0.00	0	30,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY35On	31/07/2035	Spot Bond				100.00000	9.90397	100.00000	9.88217			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.61565	2.00000	100.60757			0.00	0	51,300,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.63662	2.25000	100.62786			90,000,000,000.00	40,000,000	360,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.72293	2.50000	100.71306			375,000,000,000.00	150,000,000	475,000,000.00
IB42	On 15/06/2017	Spot Bond				100.00000	9.64108	100.00000	9.61098			0.00	0	60,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	17.19754	100.00000	17.16491			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	98.09199	100.00000	97.83588			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	99.60346	100.00000	99.33926			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	26.61752	100.00000	26.55892			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	66.39751	100.00000	66.23665			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	18.85870	100.00000	18.81301			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.00000	17.88463	100.00000	17.84130			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.00000	63.82454	100.00000	63.66993			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.00000	45.43321	100.00000	45.32315			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.00000	31.79809	100.00000	31.72106			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond				100.00000	38.85621	100.00000	38.77069			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond				100.00000	18.92516	100.00000	18.88351			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond				100.00000	15.50456	100.00000	15.47043			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	35.55903	100.00000	35.48033			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	28.55449	100.00000	28.48531			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	26.67964	100.00000	26.61501			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.96893	1.75000	105.96113			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.28668	8.27000	100.26460			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	19.99419	100.00000	19.94575			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.18400	100.00000	9.16175			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.39226	100.00000	5.38039			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.99139	100.00000	2.98481			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.81006	100.00000	16.75757			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.10092	100.00000	9.07250			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.60254	8.76500	103.57825			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.76750	100.00000	17.71203		400,000,000,000.00	4,000,000	2,000,000.00	
IC02	On	09/05/2013	Spot Bond			100.00000	63.56492	100.00000	63.42500			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	17.95161	100.00000	17.91187			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	17.95161	100.00000	17.91187			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.41689	5.00000	100.40341			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	13.78175	100.00000	13.73349			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW002	On	30/06/2016	Spot Bond			100.00000	13.55280	100.00000	13.50534			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	22.33605	100.00000	22.28661			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	23.51074	100.00000	23.45378			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	23.51074	100.00000	23.45378			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.62829	100.00000	10.59511			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.81184	100.00000	8.79049			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	57.04580	100.00000	56.74227			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	55.96725	100.00000	55.71568			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	54.02704	100.00000	53.78147			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	24.52259	100.00000	24.46861			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	62.59194	100.00000	62.45416			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.13589	100.00000	15.09923			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	94.10642	100.00000	93.87116			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	92.48390	100.00000	92.25667			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	90.91638	100.00000	90.69677			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND207	On	14/02/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	45.44293	100.00000	45.34208			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455		24,800,000,000,000.00	248,000,000	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648		53,500,000,000,000.00	535,000,000	435,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND249	On	04/12/2012	Spot Bond			100.00000	79.34783	100.00000	79.17570			15,000,000,000,000.00	150,000,000	75,000,000.00
IND250	On	11/12/2012	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	54.29366	100.00000	54.05491			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	75.29522	100.00000	74.99643			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	56.44252	100.00000	56.30579			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.11582	100.00000	16.07678			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.62447	100.00000	17.58177			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.43019	100.00000	16.39039			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	85.71025	100.00000	85.52063			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	99.61270	100.00000	99.34777			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	10.13428	100.00000	10.10973			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	70.74382	100.00000	70.61449			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	27.04376	100.00000	26.97824			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	11.09247	100.00000	11.06560			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	100.08392	100.00000	99.81559			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	98.98360	100.00000	98.72105			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING146	On	17/09/2012	Spot Bond			100.00000	97.39703	100.00000	97.14273			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	96.28584	100.00000	95.95035			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.68758	6.50000	100.67578			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	61.59329	100.00000	61.40099			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	97.89399	100.00000	97.63971			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	59.64039	100.00000	59.45419			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	97.52650	100.00000	97.18310			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	97.71805	100.00000	97.37993			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	97.41018	100.00000	97.07427			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.76955	100.00000	10.73273			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	81.88154	100.00000	81.34983			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	20.58649	100.00000	20.45233			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	86.97132	100.00000	86.76764			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	58.36793	100.00000	58.22654			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	39.69385	100.00000	39.59770			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	39.69385	100.00000	39.59770			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	42.14177	100.00000	42.03968			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	40.85265	100.00000	35.00211			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On	31/12/2014	Spot Bond			100.00000	25.13930	100.00000	25.07840			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	20.51983	100.00000	20.47013			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	47.28524	100.00000	47.17069			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.44152	100.00000	16.39019			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.15172	100.00000	11.11690			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	8.96174	100.00000	8.93376			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.34902	8.80000	103.32471			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	38.00324	100.00000	37.91959			0.00	0	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	14.79246	100.00000	14.75662			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.26314	100.00000	15.22954		5,000,000,000,000.00	50,000,000	19,590,000.00	
IV012	On	26/11/2014	Spot Bond			100.00000	20.88111	100.00000	20.83053			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	19.23006	100.00000	19.18348			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	21.48509	100.00000	21.43754			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.83191	100.00000	10.80566			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.25868	100.00000	8.23867			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.23034	2.75000	100.22291			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.84255	2.60000	103.83242			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.49056	100.00000	8.46405			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV023	On	11/07/2022	Spot Bond			100.00000	10.15729	100.00000	10.11262			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	9.10412	100.00000	9.06409			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	70.76165	100.00000	70.60504			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	63.48165	100.00000	63.32787			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	18.88304	100.00000	18.84148			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.09436	100.00000	10.06991			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.64202	2.60000	102.62873			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA239	On	27/09/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386		6,000,000,000,000.00	60,000,000	60,000,000.00	
IVA249	On	06/12/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	62.96299	100.00000	62.81046			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.56552	100.00000	7.54720			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	28.39102	100.00000	28.32225			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	10.24339	100.00000	10.19834			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	84.05397	100.00000	83.67016			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	54.29366	100.00000	54.05491			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF003	On	07/02/2013	Spot Bond			100.00000	75.21467	100.00000	74.91970			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	60.82749	100.00000	60.68013			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	60.46973	100.00000	60.32324			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	74.54720	100.00000	74.40384			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	71.04631	100.00000	76.96031			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.20971	100.00000	3.12500			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	72.90435	100.00000	72.76415			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	67.73416	100.00000	67.58425			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	17.70340	100.00000	17.66443			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	40.75377	100.00000	40.65505			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	17.54249	100.00000	17.49999			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	13.79141	100.00000	13.73955			0.00	0	10,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	101.13985	100.00000	100.87228		1,140,000,000,000.00	11,400,000	5,700,000.00	
MAQ007	On	27/01/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ018On	11/01/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			100.00000	54.05491	100.00000	53.81720			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	61.33389	100.00000	61.18531			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	29.99164	100.00000	29.91899			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	54.72668	100.00000	54.59410			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	26.07096	100.00000	26.00780			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	92.62901	100.00000	92.39802			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	21.96078	100.00000	21.90757			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	18.24303	100.00000	18.18609			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	87.56659	100.00000	87.36247			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	87.68548	100.00000	87.48061			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	40.65164	100.00000	40.55315			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	91.06996	100.00000	90.84729			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	82.64405	100.00000	82.46039			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	40.67735	100.00000	40.57880			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19UOn	18/02/2013	Spot Bond			100.00000	83.88812	100.00000	83.70045			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	38.64687	100.00000	38.55324		400,000,000,000.00	4,000,000	2,000,000.00	
MBP21UOn	11/04/2014	Spot Bond			100.00000	29.70271	100.00000	29.63075			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	16.41495	100.00000	16.37518			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	20.32995	100.00000	20.28070			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.16952	100.00000	4.15942			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.17948	100.00000	10.15482			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.60903	8.00000	108.58576			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	98.16835	100.00000	97.91136			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	24.27329	100.00000	24.21449			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	26.53534	100.00000	26.47662			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	26.59561	100.00000	26.53675			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.27726	100.00000	13.24788			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.81142	100.00000	8.79202			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.66940	100.00000	8.65032			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.45952	8.59000	103.43575			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.42397	9.34000	101.39881			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.52442	10.01000	101.49747			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014	Spot Bond			100.00000	25.14442	100.00000	25.08877			30,026,927,100,000.00	300,269,271	104,669,271.00
MFS1A1	On	20/12/2015	Spot Bond			100.00000	13.92881	100.00000	13.89506			0.00	0	0.00
MFS1A2	On	20/12/2018	Spot Bond			100.00000	8.52866	100.00000	8.50799			0.00	0	0.00
MFS1B	On	20/09/2019	Spot Bond			100.00000	12.37119	100.00000	12.34122			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	20.10719	100.00000	20.06293			50,000,000,000.00	500,000	29,300,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	14.32014	100.00000	16.94755			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	102.18465	8.78500	102.16065			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	54.59160	100.00000	66.34090			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	103.99737	8.00000	103.97509			0.00	0	10,700,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	31.11491	100.00000	31.04642			0.00	0	4,200,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	19.29199	100.00000	19.24952			3,880,000,000,000.00	38,800,000	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	13.02123	100.00000	12.99256			0.00	0	8,160,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	46.32518	100.00000	46.22265			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	99.99959	100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.03206	100.00000	6.01744			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10320	100.00000	0.10295			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A205	On	14/08/2020			100.00000	6.31834	100.00000	6.30304			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	6.39643	100.00000	6.38094			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	5.92795	100.00000	5.91359			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	5.99041	100.00000	5.97590			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	6.09452	100.00000	6.07975			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	6.14657	100.00000	6.13169			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	6.20903	100.00000	6.19400			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	6.36520	100.00000	6.34978			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	6.46931	100.00000	6.45363			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	6.58382	100.00000	6.56787			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	6.68793	100.00000	6.67172			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	6.73998	100.00000	6.72365			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	7.36461	100.00000	7.34677			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	8.09337	100.00000	8.07376			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.10320	100.00000	0.10295			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.10320	100.00000	0.10295			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	28.46720	100.00000	28.39823			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	20.28000	100.00000	20.23087			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12B	On	20/02/2015			100.00000	19.18653	100.00000	19.14005			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	8.69152	100.00000	8.67046			0.00	0	0.00
NBK14B	On	27/08/2015			100.00000	14.57552	100.00000	14.51142			0.00	0	0.00
NBK15B	On	27/08/2017			100.00000	8.15086	100.00000	8.11502		30,000,000,000,000.00	300,000,000	150,000,000.00	
NBK1B	On	09/09/2012			100.00000	99.90330	100.00000	99.63689			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	22.90808	100.00000	22.85766			0.00	0	23,000,000.00
NBK2B	On	15/09/2015			100.00000	15.50551	100.00000	15.46796			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	17.04707	100.00000	17.00954			0.00	0	7,000,000.00
NBK4	On	28/10/2024			100.00000	0.02187	100.00000	0.02183			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	60.64963	100.00000	60.50271			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	23.69648	100.00000	23.64404			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	16.96606	100.00000	16.92496			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	8.67563	100.00000	8.65460			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	37.68218	100.00000	37.59923			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	30.93441	100.00000	30.85946			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	18.38892	100.00000	18.34844			0.00	0	11,600,000.00
NBK9B	On	23/03/2016			100.00000	11.97811	100.00000	11.94910			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	75.53027	100.00000	75.36114		54,620,000,000,000.00	546,200,000	446,400,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN17 On	24/01/2013	Spot Bond			100.00000	88.45190	100.00000	88.24279			0.00	0	0.00
NCLN19 On	07/03/2013	Spot Bond			100.00000	67.46552	100.00000	67.30208			0.00	0	0.00
NCLN43 On	28/08/2014	Spot Bond			100.00000	25.14283	100.00000	25.09513			0.00	0	0.00
NCLN44 On	17/09/2014	Spot Bond			100.00000	41.83131	100.00000	41.75217			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	23.97979	100.00000	23.93442			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	22.74132	100.00000	22.69829			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	19.83373	100.00000	19.78568			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	66.43306	100.00000	66.27212			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	64.38250	100.00000	64.22654			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	64.18645	100.00000	64.03096			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	64.18645	100.00000	64.03096			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	64.18645	100.00000	64.03096			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	18.38243	100.00000	18.33789			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.78048	100.00000	17.73741			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.41831	100.00000	17.37612			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	19.17485	100.00000	19.12840			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.52116	100.00000	10.50126			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	15.09703	100.00000	15.06046			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN63	On	08/12/2015			100.00000	10.36296	100.00000	10.34335			0.00	0	0.00
NCLN64	On	25/01/2016			100.00000	12.96574	100.00000	12.93433			0.00	0	0.00
NCLN65	On	25/01/2016			100.00000	13.63768	100.00000	13.60465			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	12.89174	100.00000	12.86051			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	12.51923	100.00000	12.48891			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	92.67779	100.00000	92.52561			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	7.49989	100.00000	7.48566			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	54.60188	100.00000	54.46960			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	30.24107	100.00000	30.18119			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	30.15978	100.00000	30.10007			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	19.35897	100.00000	19.27290			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	9.19458	100.00000	9.15414			0.00	0	0.00
NED11	On	17/09/2015			100.00000	22.79374	100.00000	22.74357			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	97.85115	100.00000	97.59567			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	81.69010	100.00000	81.51666			0.00	0	0.00
NED6	On	20/09/2013			100.00000	52.46706	100.00000	52.35156			0.00	0	0.00
NED8	On	08/02/2014			100.00000	37.75863	100.00000	37.67552			0.00	0	5,800,000.00
NED9	On	06/07/2017			100.00000	8.49805	100.00000	8.47746			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1AOn	20/11/2018	Spot Bond				100.00000	19.43238	100.00000	19.38960			0.00	0	0.00
NEDH1BOn	20/11/2018	Spot Bond				100.00000	10.44055	100.00000	10.41525			0.00	0	0.00
NET41 On	16/02/2013	Spot Bond				100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
NILB10 On	08/12/2016	Spot Bond				100.00000	9.80787	100.00000	9.78591			0.00	0	0.00
NMP20NOn	24/07/2020	Spot Bond				100.00000	10.31672	100.00000	10.29402			0.00	0	0.00
NQ1A10On	22/05/2020	Spot Bond				100.00000	10.75595	100.00000	10.72989			0.00	0	0.00
NQ1A11On	22/05/2016	Spot Bond				6.82500	98.52090	6.82500	98.50278			0.00	0	0.00
NQ1A12On	22/05/2014	Spot Bond				6.58500	99.33844	6.58500	99.32081			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond				100.00000	55.13054	100.00000	54.99698			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond				100.00000	15.49193	100.00000	15.44356			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond				100.00000	10.96016	100.00000	10.93362			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond				6.92500	99.34925	6.92500	99.33072			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond				100.00000	55.31010	100.00000	55.17611			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond				100.00000	15.70063	100.00000	15.65161			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond				100.00000	11.16437	100.00000	11.13733			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond				7.32500	99.36196	7.32500	99.34237			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond				100.00000	55.54950	100.00000	55.41494			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond				100.00000	16.08510	100.00000	16.03488			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A7On	22/11/2012	Spot Bond			100.00000	82.84298	100.00000	82.65848			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	55.58442	100.00000	55.44976			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	82.96520	100.00000	82.78042			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	55.78392	100.00000	55.64879			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	83.02629	100.00000	82.84138			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	56.03331	100.00000	55.89757			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	56.35751	100.00000	56.22099			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	8.60152	100.00000	8.58069			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	98.59617	8.21500	98.57439			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	54.35698	100.00000	54.23592			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	37.74132	100.00000	37.65823		24,840,000,000,000.00	248,400,000	124,200,000.00	
NRA018 On	30/11/2018	Spot Bond			100.00000	15.57258	100.00000	15.53811		500,000,000,000.00	5,000,000	7,500,000.00	
NRA01UOn	31/03/2013	Spot Bond			100.00000	67.25281	100.00000	67.10397			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	16.08690	100.00000	16.05150		280,000,000,000.00	2,800,000	2,400,000.00	
NRA023 On	31/05/2023	Spot Bond			100.00000	7.58125	100.00000	7.56428			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	15.01992	100.00000	14.98668		620,000,000,000.00	6,200,000	6,100,000.00	
NTC09 On	18/04/2013	Spot Bond			100.00000	60.72090	100.00000	60.57380			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	29.58076	100.00000	29.50910			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014	Spot Bond			100.00000	29.42248	100.00000	29.35121			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	10.33952	100.00000	10.31447		5,500,000,000,000.00	55,000,000	55,000,000	55,000,000.00
NTC13	On	31/01/2015	Spot Bond			100.00000	20.46689	100.00000	20.41731			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			100.00000	55.76805	100.00000	55.52281			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			100.00000	17.23213	100.00000	17.15636			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	12.40443	100.00000	12.37437			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	12.45699	100.00000	12.42681			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	12.48854	100.00000	12.45829			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	13.24559	100.00000	13.21350			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	14.08675	100.00000	14.05263			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	19.34403	100.00000	19.29718			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	18.83993	100.00000	18.79823		30,200,000,000,000.00	302,000,000	95,451,000	95,451,000.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	59.07818	100.00000	58.93505			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	29.06304	100.00000	28.99263			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	58.99926	100.00000	58.85634			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	28.85003	100.00000	28.78014			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	12.27484	100.00000	12.24511			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	87.74331	100.00000	87.53781			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.47306	100.00000	4.45339			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	88.09673	100.00000	87.89042			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	12.19601	100.00000	12.17293			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.82363	100.00000	18.77803			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	4.37676	100.00000	4.36616			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	65.67721	100.00000	65.46991			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	48.74322	100.00000	48.63505			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond			100.00000	83.81322	100.00000	83.62615			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.00000	31.77903	100.00000	31.70206			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	81.37718	100.00000	81.20477			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	97.55963	100.00000	97.30558			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	65.29850	100.00000	65.14032			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	65.47497	100.00000	65.31635			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	44.99496	100.00000	44.88596			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	97.60767	100.00000	97.35349			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	31.94098	100.00000	31.86359			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B2B On	15/12/2012	Spot Bond			100.00000	81.55347	100.00000	81.38070			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	65.76907	100.00000	65.60974			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	45.07599	100.00000	44.96680			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	97.69175	100.00000	97.43735			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	32.30295	100.00000	32.22470			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	66.29845	100.00000	66.13785			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	97.90793	100.00000	97.65296			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	32.70302	100.00000	32.62380			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	66.76902	100.00000	66.60727			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	38.55523	100.00000	38.46183		400,000,000,000.00	4,000,000	2,000,000.00	
PRP1A3 On	01/10/2012	Spot Bond			100.00000	93.59001	100.00000	93.35427			0.00	0	0.00
PRP1B3 On	01/10/2012	Spot Bond			100.00000	93.61306	100.00000	93.37725			0.00	0	0.00
PRP1C3 On	01/10/2012	Spot Bond			100.00000	93.70523	100.00000	93.46919			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	19.11084	100.00000	19.06877			0.00	0	0.00
R010P On	21/12/2025	Spot Bond			100.00000	0.00206	100.00000	0.00206			0.00	0	0.00
R155 On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157 On	15/09/2015	Spot Bond			5.54000	128.18989	5.57000	128.07678		312,007,240,305,300.00	318,996,445	23,117,926,845.00	
R158P On	15/09/2015	Spot Bond			100.00000	8.49371	100.00000	8.47501			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P	On	15/09/2016	Spot Bond			100.00000	3.77498	100.00000	3.76667			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	53.41713	100.00000	53.29955			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.54500	127.60348	7.58000	127.22192		198,707,650,427,010.00	336,335,378	9,050,460,332.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00092	100.00000	0.00091			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00041	100.00000	0.00041			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.57174	95.63770	218.56453	95.25185		436,269,193,040,000.00	996,000,000	1,031,540,000.00	
R197	On	07/12/2023	Spot Bond			1.53000	269.34725	1.52000	269.56858		333,717,480,000.00	218,116,000	258,362,000.00	
R201	On	21/12/2014	Spot Bond			4.94000	109.89336	4.97000	109.81062		54,738,212,179,820.00	080,609,753	4,380,109,753.00	
R202	On	07/12/2033	Spot Bond			2.12000	198.00750	2.12000	197.99090		3,401,940,421,360.00	604,688,878	1,183,165,554.00	
R2023	On	28/02/2023	Spot Bond			8.00000	98.24636	8.00000	98.19133		40,800,000,000,000.00	100,000,000	3,320,200,000.00	
R203	On	15/09/2017	Spot Bond			6.03500	113.28887	6.07000	113.11188		90,384,469,358,135.00	976,714,061	5,934,755,061.00	
R204	On	21/12/2018	Spot Bond			6.33500	110.08333	6.37000	109.87571		73,798,421,364,185.00	649,316,711	4,267,702,303.00	
R2048	On	28/02/2048	Spot Bond			8.75000	100.00000	8.75000	99.93206		19,398,750,000,000.00	217,000,000	1,430,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	29.47251	100.00000	29.40110			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.08500	104.11137	5.11500	104.05691		25,099,032,283,785.00	935,896,221	1,966,924,221.00	
R207	On	15/01/2020	Spot Bond			6.64000	104.42577	6.67000	104.23094		89,823,169,220,640.00	527,585,726	7,276,571,126.00	
R208	On	31/03/2021	Spot Bond			6.81000	102.42881	6.83000	102.28205		122,232,002,476,020.00	948,899,042	7,704,826,049.00	
R209	On	31/03/2036	Spot Bond			8.25000	81.96415	8.26000	81.85977		146,615,366,106,000.00	771,559,528	9,539,793,528.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			1.84000	153.64759	1.87000	153.04621			427,961,920,000.00	232,588,000	291,416,000.00
R211	On	31/01/2017	Spot Bond			0.60000	121.00801	0.60000	121.00288			711,270,000,000.00	185,450,000	1,421,144,000.00
R212	On	31/01/2022	Spot Bond			1.46000	124.15506	1.46000	124.14691			2,597,234,880,000.00	778,928,000	913,550,000.00
R213	On	28/02/2031	Spot Bond			8.03500	90.11814	8.06000	89.87805			45,121,439,447,050.00	615,611,630	3,437,595,630.00
R214	On	28/02/2041	Spot Bond			6.50000	100.00000	6.50000	99.98271			63,513,105,721,000.00	771,247,034	5,652,291,034.00
R222C	On	15/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	64.49907	100.00000	64.35710			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	42.99938	100.00000	42.90473			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	28.66625	100.00000	28.60315			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	19.11084	100.00000	19.06877			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.74056	100.00000	12.71251			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.49371	100.00000	8.47501			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.66247	100.00000	5.65001			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.77498	100.00000	3.76667			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	52.01601	100.00000	51.90089			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	34.67734	100.00000	34.60059			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	23.11823	100.00000	23.06706			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On	21/12/2014	Spot Bond			100.00000	15.41215	100.00000	15.37804			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.27477	100.00000	10.25203			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.84985	100.00000	6.83468			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.56656	100.00000	4.55646			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.04438	100.00000	3.03764			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.02958	100.00000	2.02509			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.35306	100.00000	1.35006			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.90204	100.00000	0.90004			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.60136	100.00000	0.60003			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.40091	100.00000	0.40002			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.26727	100.00000	0.26668			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.17818	100.00000	0.17779			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11879	100.00000	0.11852			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07919	100.00000	0.07902			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05279	100.00000	0.05268			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03520	100.00000	0.03512			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02346	100.00000	0.02341			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01564	100.00000	0.01561			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			100.00000	0.01043	100.00000	0.01041			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00695	100.00000	0.00694			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00463	100.00000	0.00462			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00309	100.00000	0.00308			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00206	100.00000	0.00206			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00137	100.00000	0.00137			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00092	100.00000	0.00091			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00061	100.00000	0.00061			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00041	100.00000	0.00041			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	35.05170	100.00000	34.96678			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	61.54172	100.00000	61.39263			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	13.97250	100.00000	13.93864			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	17.29520	100.00000	17.24121			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.05032	100.00000	2.04130			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	98.38275	100.00000	100.46984			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	99.34536	100.00000	99.08254			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	67.23998	100.00000	67.03005			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	67.21195	100.00000	66.99745			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC11	On	06/09/2013			100.00000	44.44430	100.00000	44.44427			0.00	0	0.00
RDFB01	On	30/03/2015			100.00000	17.42092	100.00000	17.37872			0.00	0	0.00
RDFC04	On	06/09/2013			100.00000	49.29844	100.00000	49.08165			0.00	0	0.00
RES010	On	21/09/2012			100.00000	97.32073	100.00000	97.06925			0.00	0	0.00
RES05	On	17/10/2012			100.00000	90.01746	100.00000	89.79950			0.00	0	0.00
RES06	On	18/10/2014			100.00000	21.79682	100.00000	21.74401			0.00	0	0.00
RES07	On	14/02/2013			5.87500	103.10356	5.87500	103.08741			0.00	0	0.00
RES11	On	14/11/2012			100.00000	85.15740	100.00000	84.96430			0.00	0	0.00
RES12	On	20/08/2015			100.00000	15.46307	100.00000	15.39507			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	31.18851	100.00000	31.11296			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	81.93500	100.00000	69.73241			0.00	0	0.00
RP002	On	28/02/2013			100.00000	82.06500	100.00000	67.55295			0.00	0	0.00
RP004	On	25/11/2014			100.00000	22.68877	100.00000	22.63381			0.00	0	0.00
RP005	On	31/03/2017			100.00000	12.84277	100.00000	12.81735			0.00	0	0.00
RP006	On	30/04/2019			100.00000	12.44050	100.00000	12.41036			0.00	0	0.00
RP007	On	30/04/2016			100.00000	14.27276	100.00000	14.23819			0.00	0	0.00
RP008	On	30/04/2016			100.00000	14.27276	100.00000	14.23819			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP009	On	16/07/2013	Spot Bond			100.00000	59.75734	100.00000	59.49456			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	50.25490	100.00000	50.03390			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	38.33145	100.00000	34.30560			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	33.89039	100.00000	33.82329			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	20.71220	100.00000	20.66203			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.56488	5.25000	100.55072			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.59030	100.00000	0.47110			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.57315	100.00000	2.56692			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	90.19608	100.00000	90.01957			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.43870	100.00000	13.40896			0.00	0	9,400,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.92451	100.00000	7.90948			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	83.20154	100.00000	83.01500			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	16.34304	100.00000	16.30707		4,720,000,000,000.00		47,200,000	32,200,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	9.52331	100.00000	9.50024			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.38386	8.00000	109.36042		480,000,000,000.00		60,000,000	15,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK15	On	23/01/2022	Spot Bond			100.00000	7.80344	100.00000	7.78454			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	9.28266	100.00000	9.26018			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	9.26915	100.00000	9.23990		1,000,000,000,000.00	10,000,000	5,000,000.00	
SBK7	On	24/05/2015	Spot Bond			100.00000	21.84546	100.00000	21.79738			0.00	0	18,100,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	67.26628	100.00000	67.11741			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.50054	100.00000	12.47288			0.00	0	7,500,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	122.98582	5.75000	122.96356		12,075,000,000.00	2,100,000	2,100,000.00	
SBN18	On	14/09/2013	Spot Bond			100.00000	46.25682	100.00000	46.15500			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	64.72645	100.00000	64.58319			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	26.93864	100.00000	26.87935			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	26.93864	100.00000	26.87935			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	26.93864	100.00000	26.87935			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	67.15367	100.00000	67.00586			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.51199	100.00000	13.48225			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	26.93864	100.00000	26.87935			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	26.93864	100.00000	26.87935			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	67.25281	100.00000	67.10397			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	67.25281	100.00000	67.10397			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On	15/09/2017	Spot Bond			100.00000	9.40560	100.00000	9.38282			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	31.66812	100.00000	31.59139			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	24.87890	100.00000	24.81862			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.95008	100.00000	10.92355			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	63.64079	100.00000	63.48662			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	39.10796	100.00000	39.01323			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.22329	100.00000	14.19198			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	39.09687	100.00000	39.00216			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.49874	100.00000	10.47330			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.83565	100.00000	8.81425			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.89805	100.00000	0.89606			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.34142	100.00000	9.31879			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.93240	100.00000	11.90600			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.91955	10.05000	102.89213			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.83206	100.00000	8.80449			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.04532	100.00000	18.99917			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.14581	100.00000	9.11725			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.14790	100.00000	7.13059			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS25	On	24/05/2019	Spot Bond			8.00000	104.55512	8.00000	104.54016			0.00	0	4,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.17791	100.00000	10.15551			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.93897	100.00000	10.91489			0.00	0	1,600,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	71.61460	100.00000	71.45696			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	16.79305	100.00000	16.75608			0.00	0	8,900,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	61.92452	100.00000	61.78660			210,000,000,000.00	2,100,000	1,500,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.64994	100.00000	6.63522			40,000,000,000.00	400,000	200,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.39226	100.00000	5.38039			140,000,000,000.00	1,400,000	700,000.00
SCM107	On	15/09/2017	Spot Bond			100.00000	12.16187	100.00000	12.13241			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	79.76366	100.00000	79.60664			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.71418	100.00000	2.70761			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04352	100.00000	0.04342			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.68758	6.50000	100.67578			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	12.01606	100.00000	11.98695			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	63.52210	100.00000	63.36822			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.78805	100.00000	17.74497			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.75644	100.00000	10.73039			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS05	On	29/06/2017	Spot Bond			8.75000	102.45690	8.75000	102.44080			0.00	0	800,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	51.52961	100.00000	51.41618			9,214,680,400,000.00	92,146,804	87,146,804.00
SLI2	On	15/08/2016	Spot Bond			100.00000	13.63819	100.00000	13.60816			1,640,000,000,000.00	16,400,000	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	57.32176	100.00000	57.19490			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	13.51199	100.00000	13.48225			2,060,000,000,000.00	20,600,000	10,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	26.56719	100.00000	26.50283			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.00538	100.00000	9.98114			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.72447	100.00000	14.68879			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.06539	100.00000	8.04585			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	15.16041	100.00000	15.12685			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.82141	100.00000	17.76577			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.24209	100.00000	9.21970			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.66149	100.00000	10.63567			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	10.65343	100.00000	10.62018			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.45775	100.00000	9.43336			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.67234	6.75000	102.64899			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	23.40190	100.00000	23.36514			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.91371	7.25000	100.89419			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN008 On	18/06/2017	Spot Bond			100.00000	9.98524	100.00000	9.95407			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	101.26366	8.75000	101.20586			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	105.36450	13.50000	105.27277			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	2.21914	100.00000	2.21046			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN887 On	17/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	45.44293	100.00000	45.34208			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278		400,000,000,000.00	4,000,000	1,000,000.00	
SYN939 On	16/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN940	On	20/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN941	On	20/11/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN942	On	20/11/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN943	On	16/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN944	On	22/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN945	On	23/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN946	On	27/11/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	24.73197	100.00000	24.67723			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	12.63408	100.00000	12.60612			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	31.47651	100.00000	31.40722			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	37.62418	100.00000	37.54136			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.21490	6.27500	100.19802			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	61.28598	100.00000	61.13751			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	60.40056	100.00000	60.25423			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	15.20996	100.00000	15.17311			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.10096	8.00000	103.07899			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS88	On	08/02/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	99.91551	6.27000	99.89861			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	38.38099	100.00000	38.30500			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	37.50977	100.00000	37.39266			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.94644	100.00000	7.92164			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.17594	100.00000	8.15042			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.62721	100.00000	8.60823			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.66938	100.00000	8.64231			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.72507	100.00000	9.69471			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	14.08559	100.00000	14.04161			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	89.73101	100.00000	89.51427			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	11.50955	100.00000	11.48166			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	89.66582	100.00000	89.44924			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	90.55623	100.00000	90.33750			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	89.85253	100.00000	89.63549			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	90.09557	100.00000	89.87794			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.03735	100.00000	7.02030			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.53802	100.00000	7.51976			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.87182	100.00000	7.85274			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.53939	100.00000	8.51870			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.98443	100.00000	8.96267			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	13.70196	100.00000	13.66877			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	11.19824	100.00000	11.17111			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	13.39804	100.00000	13.36559			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	11.45587	100.00000	11.42811			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.70491	100.00000	7.68625			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.81618	100.00000	7.79724			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.87182	100.00000	7.85274			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	11.28411	100.00000	11.25677			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	11.45587	100.00000	11.42811			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	12.04628	100.00000	12.01710			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	8.42812	100.00000	8.40771			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	12.04628	100.00000	12.01710			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	12.90506	100.00000	12.87380			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.54075	100.00000	9.51764			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	12.85139	100.00000	12.82025			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	17.14529	100.00000	17.10376			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	13.99124	100.00000	13.95735			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	17.30632	100.00000	17.26439			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	43.40300	100.00000	43.29785			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	25.84265	100.00000	25.78545			0.00	0	11,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.08752	6.00000	103.07111			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.09534	100.00000	13.06652		200,760,000,000,000.00	007,600,000	1,002,800,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	15.30215	100.00000	15.26846		79,060,207,200,000.00	790,602,072	302,302,072.00	
TN23	On	06/11/2023	Spot Bond			100.00000	13.98667	100.00000	13.95588		39,600,000,000,000.00	396,000,000	200,000,000.00	
TN25	On	19/08/2025	Spot Bond			100.00000	9.75702	100.00000	9.73554		53,340,000,000,000.00	533,400,000	215,700,000.00	
TN27	On	14/11/2027	Spot Bond			100.00000	11.31672	100.00000	11.29180		5,640,000,000,000.00	56,400,000	28,200,000.00	
TORQ1	On	15/04/2022	Spot Bond			100.00000	6.67465	100.00000	6.64325			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	6.83182	100.00000	6.79968			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.03089	100.00000	6.99782			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.05185	100.00000	7.01869			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	8.03678	100.00000	7.99898			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ6	On	15/04/2022	Spot Bond			100.00000	13.66873	100.00000	13.60444			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.00000	10.00000	99.97323			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.00000	9.75000	99.97390			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.00000	100.00000	9.97421			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	50.76541	100.00000	50.66910			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	16.06965	100.00000	16.03429			0.00	0	7,040,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	85.93831	100.00000	85.74648			0.00	0	1,526,250.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014			100.00000	29.70208	100.00000	29.63012			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	12.28482	100.00000	12.25506			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	18.83933	100.00000	18.79370			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	16.43185	100.00000	16.39568			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	85.57058	100.00000	85.37341			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	39.73823	100.00000	39.64196			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	85.59693	100.00000	85.39970			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	39.75971	100.00000	39.65902			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	85.69176	100.00000	85.49432			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	40.16580	100.00000	40.06849			0.00	0	0.00
VKE01	On	08/05/2015			100.00000	16.63277	100.00000	16.58084			0.00	0	0.00
VKE02	On	08/05/2016			100.00000	11.87836	100.00000	11.84127			0.00	0	0.00
VKE03	On	08/05/2017			100.00000	9.76864	100.00000	9.73814			0.00	0	7,500,000.00
VOD002	On	28/02/2013			100.00000	70.64354	100.00000	70.51439			0.00	0	0.00
VOD004	On	28/08/2012			100.00000	68.56669	100.00000	68.56668			0.00	0	0.00
VOD005	On	28/11/2012			100.00000	80.39648	100.00000	80.21978		33,800,000,000,000.00	338,000,000	750,000,000.00	
VOYT01	On	09/09/2015			100.00000	12.28875	100.00000	12.26550			0.00	0	0.00
WS04	On	30/05/2016			100.00000	19.53373	100.00000	19.49072		13,340,156,000,000.00	133,401,560	65,701,560.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	11.39080	100.00000	11.36543			8,869,800,000,000.00	88,698,000	43,898,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	20.94524	100.00000	20.89913			2,840,000,000,000.00	28,400,000	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.04138	100.00000	13.01267			14,000,000,000,000.00	140,000,000	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.48013	100.00000	11.45486			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.26662	100.00000	11.24182			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.17173	100.00000	11.14714			10,800,000,000,000.00	108,000,000	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	44.44444	100.00000	44.34714			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	36.32896	100.00000	36.24856			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.06439	100.00000	10.04224			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	27.72419	100.00000	27.66283			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	22.64488	100.00000	22.59504			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.87594	100.00000	7.85851			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.16391	100.00000	16.12833			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.04224	100.00000	10.02013			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.32064	100.00000	0.31993			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.23817	100.00000	6.22637			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02512	100.00000	0.02507			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.23817	100.00000	6.22637			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.71457	100.00000	16.68286			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.09984	100.00000	17.06740			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.03064	100.00000	16.00023			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.03064	100.00000	16.00023			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.20051	100.00000	15.17167			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.20051	100.00000	15.17167			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.38602	100.00000	14.35873			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.38602	100.00000	14.35873			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.53783	100.00000	13.51215			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.53783	100.00000	13.51215			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.76386	100.00000	12.73965			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.76386	100.00000	12.73965			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.01262	100.00000	11.98989			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.01262	100.00000	11.98989			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.37066	100.00000	11.34915			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.76301	100.00000	10.74264			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA023	On	20/04/2016	Spot Bond			100.00000	8.04582	100.00000	8.03056			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.60026	100.00000	7.58584			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.15215	100.00000	7.13858			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.15215	100.00000	7.13858			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.76892	100.00000	6.75607			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.39406	100.00000	6.38193			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.00864	100.00000	5.99682			0.00	0	0.00
Total for j-Bonds :											,717,542,793,179,500.00	,784,585,215	102,125,876,021.00	
Grand Total:											17,543,000,183,310.00	'84,623,079	02,127,381,280.00	