



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 10/09/2012

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			8.15920	8.15920	8.20820	8.20820		13.67	34,439,983.20	4,221	235,019.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,058.21240	1.05821	1,009.201	23.03	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.01240	0.00001	0.001	23.03	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			908.24600	0.90825	859.215	23.05	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.04600	0.00005	0.015	23.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			808.31040	0.80831	759.251	22.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.11040	0.00011	0.051	22.30	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			0.13080	0.00013	0.010	25.87	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,091.93080	1.09193	1,140.810	25.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			0.61080	0.00061	0.065	22.64	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			792.41080	0.79241	840.865	22.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			0.35490	0.00035	0.033	23.72	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			892.15490	0.89215	940.833	23.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			0.21230	0.00021	0.018	24.79	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			992.01230	0.99201	1,040.818	24.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			7.50780	0.00751	2.156	19.43	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			399.30780	0.39931	442.956	19.43	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			2.85830	0.00286	0.556	20.57	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			544.65830	0.54466	591.357	20.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			2.08130	0.00208	0.354	20.95	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			593.88130	0.59388	641.154	20.95	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			24.53420	0.02453	10.229	17.03	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			216.33420	0.21633	251.029	17.03	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			13.46540	0.01347	4.835	18.38	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			305.26540	0.30527	345.635	18.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			10.02790	0.01003	3.363	19.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			351.82790	0.35183	394.163	19.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			79.95640	0.07996	46.429	14.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			71.75640	0.07176	87.229	14.34	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			60.06380	0.06006	32.065	15.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			101.86380	0.10186	122.865	15.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			56.66060	0.05666	29.742	15.15	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			108.46060	0.10846	130.541	15.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			314.22490	0.31422	264.578	15.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			6.02490	0.00602	5.378	15.76	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			223.69530	0.22370	174.378	14.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			15.49530	0.01550	15.178	14.92	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			143.64870	0.14365	97.212	14.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			35.44870	0.03545	38.012	14.08	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			708.42000	0.70842	659.311	20.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			0.22000	0.00022	0.111	20.79	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			509.15930	0.50916	459.808	17.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			0.95930	0.00096	0.608	17.77	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			459.61370	0.45961	410.157	17.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			1.41370	0.00141	0.957	17.01	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.25460	8.25460	8.27750	8.27750		15.45	99,137,746.00	12,010	99,388.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			10.63430	0.01063	7.999	27.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,833.13430	2.83313	2,853.398	27.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			71.84980	0.07185	62.399	20.33	0.00	0	6,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			1,044.34980	1.04435	1,057.799	20.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			54.40300	0.05440	46.708	21.59	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,276.90300	1.27690	1,292.108	21.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			23.49350	0.02349	19.369	25.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,145.99350	2.14599	2,164.769	25.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			96.25700	0.09626	84.705	19.11	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			828.75700	0.82876	840.105	19.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			86.02020	0.08602	75.309	19.57	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			908.52020	0.90852	920.709	19.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			73.55520	0.07356	63.944	20.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			1,026.05520	1.02606	1,039.344	20.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			168.02570	0.16803	151.596	17.06	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			490.52570	0.49053	496.997	17.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			126.79360	0.12679	113.024	18.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			649.29360	0.64929	658.424	18.05	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			97.48770	0.09749	85.838	19.06	214,595.25	2,500	27,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			819.98770	0.81999	831.238	19.06	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			261.82110	0.26182	241.990	15.68	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			284.32110	0.28432	287.390	15.68	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			243.01820	0.24302	223.730	15.91	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			315.51820	0.31552	319.130	15.91	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			194.54160	0.19454	176.956	16.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			417.04160	0.41704	422.356	16.60	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			386.43750	0.38644	363.606	14.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			158.93750	0.15894	159.005	14.95	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			358.34300	0.35834	335.677	15.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			180.84300	0.18084	181.077	15.08	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			283.64950	0.28365	261.727	15.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			256.14950	0.25615	257.127	15.45	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			447.53880	0.44754	424.488	14.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			120.03880	0.12004	119.889	14.70	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			416.16790	0.41617	393.207	14.83	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			138.66790	0.13867	138.607	14.83	0.00	0	12,540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.35450	8.35450	8.37740	8.37740		16.17	4,202,313.50	503	21,554.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			93.48360	0.09348	88.990	23.35	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,916.08360	1.91608	1,934.490	23.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			75.92480	0.07592	72.733	24.61	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,248.52480	2.24852	2,268.233	24.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			64.77800	0.06478	62.442	25.69	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,537.37800	2.53738	2,557.942	25.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			522.36830	0.52237	503.539	15.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			244.96830	0.24497	249.039	15.34	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			206.59590	0.20660	195.790	19.15	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			929.19590	0.92920	941.290	19.15	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			144.90300	0.14490	137.341	20.90	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,317.50300	1.31750	1,332.841	20.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			576.50630	0.57651	557.478	15.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			199.10630	0.19911	202.978	15.01	0.00	0	10,000.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.44460	8.44460	8.46920	8.46920		16.66	0.00	0	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			407.31910	0.40732	388.281	17.66	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			688.11910	0.68812	693.681	17.66	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			404.41770	0.40442	385.469	17.69	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			695.21770	0.69522	700.869	17.69	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			410.24370	0.41024	391.119	17.62	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			681.04370	0.68104	686.519	17.62	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.57680	8.57680	8.56100	8.56100		17.19	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			910.99610	0.91100	914.674	15.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			349.99610	0.35000	337.874	15.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			529.91680	0.52992	527.766	18.34	0.00	0	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	13/12/2013	Foreign Exchange Future	9.00	Put			968.91680	0.96892	950.966	18.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.72620	8.72620	8.55750	8.55750		17.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,112.88420	1.11288	1,224.133	16.21	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			555.38420	0.55538	497.933	16.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.33650	9.33650	9.32650	9.32650		19.32	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.15920	8.15920	8.20820	8.20820		13.67	0.00	0	796.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			1,429.07070	0.01429	520.517	18.24	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			29,609.07070	0.29609	33,600.517	18.24	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			750.77610	0.00751	215.622	19.43	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			39,930.77610	0.39931	44,295.622	19.43	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.25460	8.25460	8.27750	8.27750		15.45	0.00	0	842.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			17,049.10330	0.17049	15,394.652	17.01	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			48,299.10330	0.48299	48,934.652	17.01	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.35450	8.35450	8.37740	8.37740			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			31,260.00000	0.31260	33,550.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.70340	8.70340	8.70340	8.70340		17.36	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			53,190.86470	0.53191	52,953.339	18.39	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			58,850.86470	0.58851	58,613.339	18.39	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			53,902.12160	0.53902	53,661.889	18.32	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			57,562.12160	0.57562	57,321.889	18.32	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			53,545.20260	0.53545	53,306.165	18.35	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			58,205.20260	0.58205	57,966.165	18.35	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.05800	13.05800	13.15200	13.15200		11.44	52,232.00	4	10,521.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			1,802.00000	1.80200	1,708.000	18.76	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			0.00000	0.00000	0.000	18.76	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,002.19590	1.00220	908.091	17.01	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			0.19590	0.00020	0.091	17.01	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			23.97770	0.02398	7.868	14.33	0.00	0	24,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			321.97770	0.32198	399.868	14.33	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			3.03080	0.00303	0.711	17.23	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			701.03080	0.70103	792.711	17.23	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.20670	13.20670	13.25940	13.25940		13.35	38,484,323.80	2,914	3,952.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			223.67960	0.22368	201.086	14.62	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			664.27960	0.66428	694.386	14.62	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			128.72410	0.12872	112.105	15.87	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			1,069.32410	1.06932	1,105.405	15.87	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			324.13360	0.32413	296.642	13.78	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			434.73360	0.43473	459.942	13.78	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			264.66490	0.26466	239.953	14.24	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			555.26490	0.55526	583.253	14.24	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.36230	13.36230	13.41610	13.41610		15.91	0.00	0	2,355.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			763.38730	0.76339	719.422	22.63	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,047.28730	1.04729	1,057.122	22.63	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			683.33650	0.68334	641.414	22.63	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,167.23650	1.16724	1,179.114	22.63	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			511.49100	0.51149	474.983	22.63	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,495.39100	1.49539	1,512.683	22.63	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			836.81100	0.83681	791.190	22.63	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			950.71100	0.95071	958.890	22.63	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10430	0.10430	0.10510	0.10510		16.00	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			9.20940	0.00009	1.280	17.49	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			499.20940	0.00499	571.280	17.49	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10560	0.10560	0.10610	0.10610		16.48	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			251.21630	0.00251	217.833	18.24	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			641.21630	0.00641	657.833	18.24	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.43430	10.43430	10.50160	10.50160		10.38	13,856,750.40	1,328	23,314.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,051.62650	1.05163	984.304	18.57	0.00	0	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	9.45	Put			0.02650	0.00003	0.004	18.57	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			751.87710	0.75188	684.413	16.71	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			0.27710	0.00028	0.113	16.71	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			602.51200	0.60251	534.892	15.77	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			0.91200	0.00091	0.592	15.77	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			1.07860	0.00108	0.115	18.28	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			749.47860	0.74948	815.815	18.28	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			311.66750	0.31167	243.270	12.92	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			10.06750	0.01007	8.970	12.92	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Call			60.32550	0.06033	23.772	11.41	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Put			108.72550	0.10873	139.472	11.41	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			1.33730	0.00134	0.161	17.82	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			699.73730	0.69974	765.861	17.82	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.56590	10.56590	10.60000	10.60000		12.71	58,387,163.40	5,526	58,861.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			80.24750	0.08025	67.455	15.83	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			980.24750	0.98025	1,001.555	15.83	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			172.77420	0.17277	150.599	13.93	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			522.77420	0.52277	534.699	13.93	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			160.44050	0.16044	139.241	14.08	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			560.44050	0.56044	573.342	14.08	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			138.39830	0.13840	119.095	14.39	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			638.39830	0.63840	653.195	14.39	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			455.77930	0.45578	419.829	12.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			155.77930	0.15578	153.929	12.53	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			394.69150	0.39469	359.866	12.60	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			194.69150	0.19469	193.966	12.60	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			209.46840	0.20947	184.699	13.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			429.46840	0.42947	438.799	13.53	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,119.79200	1.11979	1,080.967	12.96	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			19.79200	0.01979	15.067	12.96	0.00	0	5,690.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/03/2013	Foreign Exchange Future			10.70640	10.70640	10.74050	10.74050		13.30	0.00	0	6,129.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			345.38270	0.34538	317.145	14.03	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			574.88270	0.57488	580.745	14.03	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.02350	11.02350	11.00710	11.00710		14.29	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			650.78390	0.65078	641.355	14.63	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			843.68390	0.84368	817.855	14.63	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.93072	106.93072	106.93303	106.93303			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,943.03000	6.94303	6,940.720		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			6,933.03000	6.93303	6,930.720		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			6,923.03000	6.92303	6,920.720		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			105.60239	105.60239	105.19534	105.19534			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			6,205.34000	6.20534	6,612.390		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			6,195.34000	6.19534	6,602.390		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			6,185.34000	6.18534	6,592.390		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			112.37659	112.37659	111.53173	111.53173			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			7,541.73000	7.54173	8,386.590		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			7,531.73000	7.53173	8,376.590		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			7,521.73000	7.52173	8,366.590		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03/R On	09/03/2016	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 01/11/2012	Index Future				475.61700	475.61700	475.07500	475.07500			0.00	0	13.00
AL7T	On 07/02/2013	Index Future				482.38000	482.38000	481.82800	481.82800			0.00	0	0.00
ALBI	On 01/11/2012	Index Future				426.89000	426.89000	426.48600	426.48600			0.00	0	893.00
ALBI	On 07/02/2013	Index Future				432.96000	432.96000	432.54900	432.54900			0.00	0	118.00
AU\$ / R On	17/09/2012	Foreign Exchange Future				8.45000	8.45000	8.52120	8.52120		10.30	5,492,500.00	650	6,334.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Call				126.18170	0.12618	66.376	10.72	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Put				24.98170	0.02498	36.376	10.72	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future				8.48110	8.48110	8.52510	8.52510		12.36	12,721,650.00	1,500	11,594.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call				247.85620	0.24786	223.218	12.33	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put				182.75620	0.18276	202.118	12.33	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future				8.51650	8.51650	8.56090	8.56090		12.54	93,681.50	11	3,874.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call				334.85420	0.33485	310.350	12.57	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put				283.95420	0.28395	303.850	12.57	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future				8.58530	8.58530	8.62990	8.62990		13.64	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call				445.32880	0.44533	416.910	15.84	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put				705.42880	0.70543	721.610	15.84	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call				441.38410	0.44138	413.096	15.84	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put				711.48410	0.71148	727.796	15.84	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call				437.46610	0.43747	409.308	15.84	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put				717.56610	0.71757	734.008	15.84	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future				8.77630	8.77630	8.79540	8.79540		14.29	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future				8.36240	8.36240	8.40080	8.40080		9.05	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call				149.22640	0.14923	106.808	10.19	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put				18.42640	0.01843	14.408	10.19	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future				8.44330	8.44330	8.45470	8.45470		11.55	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call				262.17420	0.26217	247.002	11.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			157.47420	0.15747	153.702	11.52	0.00	0	0.00
CF CAN/On	17/09/2012	Can-Do Future			0.04490	0.04490	0.04650	0.04650			0.00	0	11,120.00
CF CAN/On	17/09/2012	Can-Do Future			0.00610	0.00610	0.01640	0.01640			0.00	0	7,100.00
CF CAN/On	17/09/2012	Can-Do Future			0.16020	0.16020	0.14870	0.14870			0.00	0	14,700.00
CF CAN/On	17/09/2012	Can-Do Future			0.00170	0.00170	0.00280	0.00280			0.00	0	8,000.00
CF CAN/On	17/09/2012	Can-Do Future			0.01980	0.01980	0.01540	0.01540			0.00	0	12,800.00
CF CAN/On	17/09/2012	Can-Do Future			0.03540	0.03540	0.06700	0.06700			0.00	0	4,800.00
CF CAN/On	14/12/2012	Can-Do Future			0.07290	0.07290	0.09570	0.09570			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.63140	8.63140	8.69480	8.69480		13.66	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			17.12660	0.01713	7.698	16.60	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			232.32660	0.23233	286.298	16.60	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.74440	8.74440	8.77970	8.77970		14.51	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			175.30100	0.17530	162.615	15.84	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			435.60100	0.43560	458.215	15.84	0.00	0	0.00
DAUD On	10/09/2012	Any day expiry			8.46220	8.46220	8.49150	8.49150		11.15	0.00	0	0.00
DAUD On	10/09/2012	Any day expiry	8.54	Call			13.76670	0.01377	0.000	11.15	0.00	0	0.00
DAUD On	10/09/2012	Any day expiry	8.54	Put			62.26670	0.06227	77.800	11.15	0.00	0	0.00
DAUD On	10/09/2012	Any day expiry	8.59	Call			6.13530	0.00614	0.000	11.15	0.00	0	0.00
DAUD On	10/09/2012	Any day expiry	8.59	Put			104.63530	0.10464	127.800	11.15	0.00	0	0.00
DAUD On	10/09/2012	Any day expiry	8.60	Call			5.21850	0.00522	0.000	11.15	0.00	0	0.00
DAUD On	10/09/2012	Any day expiry	8.60	Put			113.71850	0.11372	137.800	11.15	0.00	0	0.00
DAUD On	10/09/2012	Any day expiry	8.61	Call			4.44090	0.00444	0.000	11.15	0.00	0	0.00
DAUD On	10/09/2012	Any day expiry	8.61	Put			122.94090	0.12294	147.800	11.15	0.00	0	0.00
DAUD On	10/09/2012	Any day expiry	8.62	Call			3.78200	0.00378	0.000	11.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUD	On	10/09/2012	Any day expiry	8.62	Put			132.28200	0.13228	157.800	11.15	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.17140	8.17140	8.20820	8.20820		14.40	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			809.00000	0.80900	772.000	18.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	18.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			495.00000	0.49500	458.000	15.82	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			7.00000	0.00700	7.000	15.82	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			374.00000	0.37400	337.000	15.31	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			16.00000	0.01600	16.000	15.31	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			100.00000	0.10000	75.000	15.12	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			142.00000	0.14200	154.000	15.12	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			35.00000	0.03500	23.000	16.97	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			337.00000	0.33700	362.000	16.97	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			16.00000	0.01600	10.000	19.01	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			528.00000	0.52800	559.000	19.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.20770	8.20770	8.23020	8.23020		14.88	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			184.00000	0.18400	165.000	15.14	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			204.00000	0.20400	207.000	15.14	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			103.00000	0.10300	89.000	16.50	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			383.00000	0.38300	391.000	16.50	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			65.00000	0.06500	55.000	17.74	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			555.00000	0.55500	567.000	17.74	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			839.00000	0.83900	815.000	15.64	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			9.00000	0.00900	7.000	15.64	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			541.00000	0.54100	516.000	14.60	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			31.00000	0.03100	28.000	14.60	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			432.00000	0.43200	407.000	14.41	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			52.00000	0.05200	49.000	14.41	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.23990	8.23990	8.26260	8.26260		15.34	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			118.00000	0.11800	104.000	17.64	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	8.72	Put			575.00000	0.57500	584.000	17.64	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			595.00000	0.59500	570.000	14.56	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			52.00000	0.05200	50.000	14.56	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			490.00000	0.49000	466.000	14.37	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			77.00000	0.07700	76.000	14.37	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			165.00000	0.16500	148.000	16.59	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			412.00000	0.41200	418.000	16.59	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.26850	8.26850	8.29140	8.29140		15.49	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			215.00000	0.21500	197.000	16.64	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			434.00000	0.43400	439.000	16.64	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			162.00000	0.16200	147.000	17.60	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			591.00000	0.59100	599.000	17.60	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			642.00000	0.64200	617.000	14.64	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			71.00000	0.07100	69.000	14.64	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			541.00000	0.54100	516.000	14.49	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			100.00000	0.10000	98.000	14.49	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.30360	8.30360	8.32650	8.32650			0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			0.00000	0.00000	0.000		0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			394.00000	0.39400	416.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			274.00000	0.27400	296.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			284.00000	0.28400	306.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			294.00000	0.29400	316.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			477.00000	0.47700	454.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			1.00000	0.00100	0.000		0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.33350	8.33350	8.35620	8.35620		16.11	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			287.00000	0.28700	272.000	17.17	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			541.00000	0.54100	549.000	17.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	26/02/2013	Any day expiry	8.62	Call			284.00000	0.28400	269.000	17.21	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			548.00000	0.54800	556.000	17.21	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			257.00000	0.25700	243.000	17.62	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			621.00000	0.62100	630.000	17.62	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			643.00000	0.64300	623.000	14.83	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			137.00000	0.13700	140.000	14.83	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			290.00000	0.29000	274.000	17.13	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			534.00000	0.53400	541.000	17.13	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			108.82852	108.82852	108.40590	108.40590			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,415.90000	2.41590	2,838.520		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			2,405.90000	2.40590	2,828.520		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			2,395.90000	2.39590	2,818.520		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			8.63998	90.12752	8.64596	90.07504			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,662.15000	4.66215	4,714.630		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			8.73662	91.37629	8.74282	91.32289			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			1,773.04000	1.77304	1,719.640		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			1,684.35000	1.68435	1,630.950		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future	8.56	Put			1,595.79000	1.59579	1,542.390		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			426.82200	426.82200	426.43900	426.43900			0.00	0	264.00
GOVI	On	01/11/2012	GOVI	403.96	Call			224,790.00000	22.47900	228,620.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			432.89100	432.89100	432.50100	432.50100			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			4,890.00000	0.48900	990.000		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			4,990.00000	0.49900	1,090.000		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			5,090.00000	0.50900	1,190.000		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			186.34000	186.34000	185.76800	185.76800			0.00	0	594.00
IGOV	On	07/02/2013	Index Future			188.99000	188.99000	188.40900	188.40900			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			504.46600	504.46600	503.10700	503.10700			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			511.51500	511.51500	510.13600	510.13600			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.04000	94.96000	5.03000	94.97000			0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future				4.96000	95.04000	4.96000	95.04000			0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				4.89000	95.11000	4.87000	95.13000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				4.79000	95.21000	4.79000	95.21000			0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future				4.78000	95.22000	4.77000	95.23000			0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future				4.76000	95.24000	4.76000	95.24000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.76000	95.24000	4.76000	95.24000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.81000	95.19000	4.81000	95.19000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				4.90000	95.10000	4.89000	95.11000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.00000	95.00000	5.00000	95.00000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.15000	94.85000	5.15000	94.85000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.30000	94.70000	5.30000	94.70000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.61870	6.61870	6.65260	6.65260		12.82	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				92.25070	0.09225	63.062	12.97	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				29.65070	0.02965	34.362	12.97	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.66770	6.66770	6.68040	6.68040		10.56	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				178.21240	0.17821	162.898	10.59	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				127.81240	0.12781	125.198	10.59	0.00	0	0.00
R023 On	01/11/2012	Bond Future				6.92464	107.43224	6.94062	107.31140			0.00	0	1,049.00
R023 On	01/11/2012	Bond Future	7.04	Call				747.51000	0.74751	868.350		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.04	Put				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Call				822.35000	0.82235	943.190		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Put				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Call				897.12000	0.89712	1,017.960		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Put				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future				6.99354	108.92069	7.01018	108.79805			0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.04	Call				219.32000	0.21932	341.960		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.04	Put				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.05	Call				292.74000	0.29274	415.380		0.00	0	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	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			366.09000	0.36609	488.730		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.04516	106.35052	7.06212	106.22813			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			159.67000	0.15967	37.280		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	34.940		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			87.45000	0.08745	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	107.100		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			15.29000	0.01529	0.000		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.35863	123.22046	5.36933	123.18879		2.26	0.00	0	15,680.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,285.03000	1.28503	1,306.050	2.33	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			77.40000	0.07740	66.750	2.33	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,547.73000	2.54773	2,578.000	2.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			5.58000	0.00558	4.180	2.44	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.38462	124.92769	5.39673	124.89534		2.04	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,403.96000	2.40396	2,430.680	2.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			74.75000	0.07475	69.120	2.19	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.38192	119.66618	5.39455	119.63548		2.15	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			769.97000	0.76997	779.440	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			902.65000	0.90265	881.420	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			781.11000	0.78111	790.730	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			889.45000	0.88945	868.370	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			792.36000	0.79236	802.120	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			876.37000	0.87637	855.430	2.17	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			7.30647	131.78579	7.31735	131.67302		11.62	0.00	0	35,665.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,714.68000	5.71468	5,761.630	11.87	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			653.89000	0.65389	588.070	11.87	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			7,184.48000	7.18448	7,250.450	12.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			380.17000	0.38017	333.370	12.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			11,534.77000	11.53477	11,634.260	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			68.18000	0.06818	54.900	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			14,333.46000	14.33346	14,442.020	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			16.70000	0.01670	12.490	12.40	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.37742	128.32198	7.38871	128.20745		12.32	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			11,200.41000	11.20041	11,273.460	13.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			872.21000	0.87221	830.730	13.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,342.92000	2.34292	2,347.460	12.02	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			6,370.88000	6.37088	6,260.890	12.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			3,382.03000	3.38203	3,395.400	12.17	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			4,799.26000	4.79926	4,698.100	12.17	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.43548	129.90477	7.44691	129.79092		12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,920.16000	4.92016	4,945.840	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			5,288.34000	5.28834	5,200.170	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,826.94000	4.82694	4,851.900	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			5,395.25000	5.39525	5,306.360	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,873.42000	4.87342	4,898.740	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,341.61000	5.34161	5,253.080	12.22	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			213.51203	213.51203	214.05017	214.05017			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			4,939.83000	4.93983	5,477.970		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			4,949.83000	4.94983	5,487.970		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			4,959.83000	4.95983	5,497.970		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			273.32683	273.32683	273.33302	273.33302			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			6,343.02000	6.34302	6,336.830		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			6,333.02000	6.33302	6,326.830		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			6,323.02000	6.32302	6,316.830		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			4.76473	111.24659	4.75872	111.25921		1.46	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			778.72000	0.77872	763.850	1.54	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			44.43000	0.04443	42.180	1.54	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.69801	108.37988	4.69117	108.39246		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			706.02000	0.70602	693.840	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			176.38000	0.17638	176.780	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.59323	109.71665	4.58420	109.73125		1.25	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			148.50000	0.14850	143.080	1.31	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,032.83000	1.03283	1,042.010	1.31	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			151.87000	0.15187	146.380	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,019.87000	1.01987	1,028.980	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			155.32000	0.15532	149.740	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,006.98000	1.00698	1,016.000	1.30	0.00	0	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			200.84803	200.84803	200.84927	200.84927			0.00	0	49,424.00
R202	On	01/11/2012	Bond Future	191.99	Call			8,859.27000	8.85927	8,858.030		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			8,849.27000	8.84927	8,848.030		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			8,839.27000	8.83927	8,838.030		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			5.83196	111.27261	5.84269	111.22508		4.71	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,447.95000	4.44795	4,492.810	4.86	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			11.31000	0.01131	8.640	4.86	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.88044	112.81429	5.89199	112.76587		4.45	0.00	0	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,810.78000	1.81078	1,828.360	4.50	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			901.72000	0.90172	870.880	4.50	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,459.03000	3.45903	3,490.200	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			337.74000	0.33774	320.490	4.76	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,474.97000	4.47497	4,511.840	4.90	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			188.41000	0.18841	176.860	4.90	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.90988	110.04864	5.92168	110.00151		4.65	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,622.79000	1.62279	1,636.150	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,669.44000	1.66944	1,635.670	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,584.08000	1.58408	1,597.080	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,710.67000	1.71067	1,676.540	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,603.36000	1.60336	1,616.540	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,689.97000	1.68997	1,656.020	4.65	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			6.13565	112.40311	6.14645	112.34559		5.93	0.00	0	3,741.00
R204	On	01/11/2012	7.22	Call			5,554.86000	5.55486	5,608.330	6.26	0.00	0	0.00
R204	On	01/11/2012	7.22	Put			18.18000	0.01818	14.130	6.26	0.00	0	0.00
R204	On	07/02/2013			6.18974	109.93026	6.20121	109.87171		6.05	0.00	0	3,000.00
R204	On	07/02/2013	7.29	Call			5,646.52000	5.64652	5,689.930	6.53	0.00	0	0.00
R204	On	07/02/2013	7.29	Put			259.87000	0.25987	244.730	6.53	0.00	0	0.00
R204	On	02/05/2013			6.23067	111.28609	6.24234	111.22871		5.99	0.00	0	0.00
R204	On	02/05/2013	6.29	Call			2,268.00000	2.26800	2,284.730	6.02	0.00	0	0.00
R204	On	02/05/2013	6.29	Put			2,034.05000	2.03405	1,993.400	6.02	0.00	0	0.00
R204	On	02/05/2013	6.30	Call			2,295.46000	2.29546	2,312.400	6.02	0.00	0	0.00
R204	On	02/05/2013	6.30	Put			2,012.50000	2.01250	1,972.060	6.02	0.00	0	0.00
R204	On	02/05/2013	6.31	Call			2,323.08000	2.32308	2,340.220	6.03	0.00	0	0.00
R204	On	02/05/2013	6.31	Put			1,991.14000	1.99114	1,950.900	6.03	0.00	0	0.00
R204	On	21/12/2018			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			4.90035	105.28311	4.87695	105.31048		0.79	0.00	0	1,120.00
R206	On	01/11/2012	5.05	Call			283.55000	0.28355	260.880	1.00	0.00	0	0.00
R206	On	01/11/2012	5.05	Put			81.43000	0.08143	86.130	1.00	0.00	0	0.00
R206	On	07/02/2013			4.80672	102.97684	4.77645	103.00439		0.65	0.00	0	0.00
R206	On	07/02/2013	4.76	Call			258.65000	0.25865	242.700	1.00	0.00	0	0.00
R206	On	07/02/2013	4.76	Put			273.62000	0.27362	285.220	1.00	0.00	0	0.00
R206	On	02/05/2013			4.61844	104.24704	4.57523	104.27667		0.50	0.00	0	0.00
R206	On	02/05/2013	3.39	Call			74.34000	0.07434	68.240	1.00	0.00	0	0.00
R206	On	02/05/2013	3.39	Put			892.86000	0.89286	916.390	1.00	0.00	0	0.00
R206	On	02/05/2013	3.40	Call			75.50000	0.07550	69.320	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			887.07000	0.88707	910.520	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			76.66000	0.07666	70.420	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			881.28000	0.88128	904.670	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			6.41348	106.99129	6.42429	106.92801			1,390,886.77	13	19,118.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,522.68000	6.52268	6,581.330	7.75	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			21.00000	0.02100	16.370	7.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.47295	104.83418	6.48433	104.76986			0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,657.48000	6.65748	6,706.000	7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			268.01000	0.26801	252.210	7.85	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.52178	106.12728	6.53334	106.06394			0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,247.33000	2.24733	2,262.000	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,760.14000	2.76014	2,711.470	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,272.53000	2.27253	2,287.420	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,730.25000	2.73025	2,681.800	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,297.90000	2.29790	2,313.010	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,700.57000	2.70057	2,652.340	7.30	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			6.60060	101.62880	6.61654	101.52672			0.00	0	9,445.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,033.22000	2.03322	2,066.250	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			804.51000	0.80451	735.460	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,543.60000	5.54360	5,630.540	8.95	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			81.29000	0.08129	66.150	8.95	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,683.47000	6.68347	6,777.550	9.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			36.14000	0.03614	28.140	9.08	0.00	0	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			6.66226	103.03675	6.67893	102.93310		8.57	0.00	0	2,300.00
R208	On	07/02/2013	Bond Future	6.00	Call			699.00000	0.69900	706.380	8.20	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,029.41000	5.02941	4,933.140	8.20	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,948.02000	6.94802	7,026.920	9.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			385.56000	0.38556	360.810	9.08	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.71023	100.91422	6.72727	100.81094		8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,588.52000	2.58852	2,621.310	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,057.90000	3.05790	2,987.410	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,616.61000	2.61661	2,649.750	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,025.10000	3.02510	2,954.960	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,560.61000	2.56061	2,593.040	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,090.94000	3.09094	3,020.090	8.67	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			8.03154	81.95765	8.03732	81.90597		17.61	0.00	0	7,401.00
R209	On	01/11/2012	Bond Future	8.99	Call			8,064.83000	8.06483	8,090.990	18.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			198.66000	0.19866	173.140	18.42	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.10153	83.09305	8.10749	83.04053		18.02	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			8,903.40000	8.90340	8,918.660	18.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,147.18000	1.14718	1,109.920	18.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.15867	80.97589	8.16461	80.92418		18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			4,165.76000	4.16576	4,159.800	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			5,707.69000	5.70769	5,650.020	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			4,203.79000	4.20379	4,197.970	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			5,656.19000	5.65619	5,598.660	18.67	0.00	0	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			4,241.76000	4.24176	4,236.080	18.67	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			5,604.78000	5.60478	5,547.390	18.67	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			154.49544	154.49544	154.49762	154.49762			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			9,507.62000	9.50762	9,505.440		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			9,497.62000	9.49762	9,495.440		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			9,487.62000	9.48762	9,485.440		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			122.20638	122.20638	122.21212	122.21212			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			222.12000	0.22212	216.380		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			212.12000	0.21212	206.380		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			202.12000	0.20212	196.380		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			125.73562	125.73562	125.73870	125.73870			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,748.70000	3.74870	3,745.620		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			3,738.70000	3.73870	3,735.620		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			3,728.70000	3.72870	3,725.620		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			7.80293	93.52251	7.80872	93.46975		15.36	0.00	0	5,018.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,942.26000	1.94226	1,906.700	15.16	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			2,479.34000	2.47934	2,391.020	15.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			8,656.99000	8.65699	8,688.070	16.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			156.32000	0.15632	134.640	16.16	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.87645	94.81825	7.88244	94.76458		15.69	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			9,499.50000	9.49950	9,518.230	16.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,007.00000	1.00700	972.060	16.50	0.00	0	0.00
R213	On	02/05/2013	Bond Future			7.93356	92.45289	7.93953	92.40010		16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,413.44000	4.41344	4,409.070	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,299.37000	5.29937	5,242.210	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,453.42000	4.45342	4,449.220	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,249.78000	5.24978	5,192.790	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			4,493.62000	4.49362	4,489.570	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,200.53000	5.20053	5,143.690	16.24	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			8.05077	83.98689	8.06159	83.88401			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			684.64000	0.68464	581.760		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			588.45000	0.58845	485.570		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			492.44000	0.49244	389.560		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			15,960.54000	15,960.54000	16,060.82000	16,060.82000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.28680	1.28680	1.29340	1.29340		13.45	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			22.04090	0.00220	7.192	15.34	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			388.04090	0.03880	439.192	15.34	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.29320	1.29320	1.29530	1.29530		14.99	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			251.45370	0.02515	231.229	15.86	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			698.45370	0.06985	699.229	15.86	0.00	0	0.00
Total for Derivatives :												268,473,825.82	31,180	1,538,374.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	11.34060	100.00000	11.31313			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	23.30183	100.00000	23.25054			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.47361	100.00000	8.45308			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	123.30008	5.00000	123.28355			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	23.51529	100.00000	23.46353		104,800,000,000.00	0.00	1,048,000	17,362,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	36.30696	100.00000	36.22571			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.40282	100.00000	9.38004			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	15.86660	100.00000	15.83168			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	45.62989	100.00000	45.51934			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013	Spot Bond			100.00000	69.21810	100.00000	69.06490			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	29.06400	100.00000	28.99768			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.84427	100.00000	6.82912			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	20.24242	100.00000	20.19339			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	32.44755	100.00000	32.36894			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.53706	100.00000	12.50668			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	9.40665	100.00000	9.38385			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	9.21238	100.00000	9.19007			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	9.34691	100.00000	9.32427			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	28.77722	100.00000	28.71387			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	20.62936	100.00000	20.57939			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	31.01356	100.00000	30.94530			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	24.57619	100.00000	24.51665			0.00	0	200,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	20.13891	100.00000	20.52674			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	11.85999	100.00000	11.83126			0.00	0	300,000.00
ABL7	On	18/02/2013	Spot Bond			100.00000	73.92471	100.00000	73.78363			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	57.40267	100.00000	57.27631		1,100,000,000.00	0.00	11,000	1,789,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	47.49125	100.00000	47.37620			0.00	0	500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2013	Spot Bond			100.00000	86.47472	100.00000	86.27637			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	89.68903	100.00000	89.54248			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	76.53544	100.00000	76.22682			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	69.21810	100.00000	69.06490			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	41.39845	100.00000	41.30397			0.00	0	840,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	19.81495	100.00000	19.76974			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	92.66449	8.00000	92.63723			0.00	0	6,000,000.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	21.54890	100.00000	21.50146			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	17.40579	100.00000	17.36363			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	102.05985	9.58000	102.03360			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	12.41180	100.00000	12.38173			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	11.94843	100.00000	11.91112			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	101.59290	4.50000	101.57231			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	6.03875	100.00000	6.02491			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	20.53242	100.00000	20.48532			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.31846	100.00000	5.30625			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	96.43652	100.00000	96.24945			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.73479	100.00000	5.72164			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On	31/03/2013	Spot Bond			100.00000	69.21810	100.00000	69.06490			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	69.21810	100.00000	69.06490			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	69.21810	100.00000	69.06490			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.40628	100.00000	2.40173			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.40628	100.00000	2.40173			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.08005	6.82500	100.06157			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.11152	100.00000	7.09803			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.15764	100.00000	13.13268			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.81417	100.00000	9.79039			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.11975	100.00000	12.09637			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	24.06128	100.00000	24.01017			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	11.05457	100.00000	11.03336			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.47081	100.00000	10.45067			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	21.37521	100.00000	21.33398			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	20.46263	100.00000	20.42304			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.11472	100.00000	9.08626			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	8.92052	100.00000	8.89267			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.46108	100.00000	19.42344			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN50	On	21/12/2014	Spot Bond			100.00000	23.88507	100.00000	23.84756			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.37624	100.00000	19.35473			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.88348	100.00000	17.84889			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.15637	100.00000	17.12319			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.82822	100.00000	16.79567			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	9.32794	100.00000	9.29678			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	20.86712	100.00000	20.75461			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	60.22105	100.00000	60.10680			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	11.66112	100.00000	11.60984			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.67761	100.00000	14.64922			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	13.77130	100.00000	13.74467			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.18447	95.66000	2.17459			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.92665	100.00000	2.87762			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.55809	100.00000	3.54245			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	15.72268	100.00000	15.68807			2,700,000,000.00	27,000	8,373,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	22.01546	100.00000	21.96700			3,500,000,000.00	35,000	8,765,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.50092	100.00000	10.47767			4,100,000,000.00	41,000	30,459,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	8.84059	100.00000	8.82081			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On	17/03/2016	Spot Bond			100.00000	19.18947	100.00000	19.14723			9,432,400,000,000.00	94,324,000	49,000,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	33.28815	100.00000	33.21178			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.91263	4.00000	118.89012			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.84427	100.00000	6.82912			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.06092	100.00000	6.04710			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.36235	100.00000	3.35467			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	60.37341	100.00000	60.22715			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	67.06070	100.00000	66.89825			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	67.42054	100.00000	67.25721			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	21.92626	100.00000	21.87315			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	56.95186	100.00000	56.81237			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	62.44082	100.00000	62.28955			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	56.95186	100.00000	56.81237			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	59.62860	100.00000	59.48415			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	66.67929	100.00000	66.53252			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	99.92903	13.50000	99.89356			81,000,000,000.00	6,000,000	3,000,000.00
ACL029	On	20/08/2015	Spot Bond			100.00000	17.89749	100.00000	17.85414			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	18.13971	100.00000	18.09577			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	21.57928	100.00000	21.52700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL038 On 16/10/2012 Spot Bond			100.00000	93.26301	100.00000	93.02926			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	46.10378	100.00000	45.99209			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	46.05420	100.00000	45.94263			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.65527	100.00000	17.61250			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.45125	100.00000	1.44851			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	90.39445	100.00000	90.17662			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	90.39445	100.00000	90.17662			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	39.54592	100.00000	39.45012			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	45.43851	100.00000	45.32844			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	14.68970	100.00000	14.66183			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	90.16184	100.00000	89.94407			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	12.33538	100.00000	12.31204			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	12.33538	100.00000	12.31204			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	46.71520	100.00000	46.60204			0.00	0	0.00
ACL076 On 20/09/2015 Spot Bond			100.00000	16.24484	100.00000	16.20549			0.00	0	0.00
ACL077 On 20/09/2015 Spot Bond			100.00000	17.20880	100.00000	17.16711			0.00	0	0.00
ACL078 On 20/09/2015 Spot Bond			100.00000	15.81513	100.00000	15.77682			0.00	0	0.00
ACL080 On 20/09/2015 Spot Bond			100.00000	16.10548	100.00000	16.06646			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081	On	20/09/2015	Spot Bond			100.00000	16.23323	100.00000	16.19391			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.29731	100.00000	10.27463			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.29731	100.00000	10.27463			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.35156	100.00000	10.32877			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	15.58285	100.00000	15.54510			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.35156	100.00000	10.32877			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.24304	100.00000	10.22051			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	23.72944	100.00000	23.68454			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	24.43228	100.00000	24.37309			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	99.85067	100.00000	99.58511			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	46.34339	100.00000	46.23112			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	15.24898	100.00000	15.21204			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	46.34339	100.00000	46.23112			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	99.85067	100.00000	99.58511			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	10.13637	100.00000	10.11180			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	10.12779	100.00000	10.10325			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	10.13971	100.00000	10.11515			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.89393	100.00000	9.86995			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099	On	20/12/2013	Spot Bond			100.00000	45.93027	100.00000	45.81900			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	10.38743	100.00000	10.36227			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	92.90745	100.00000	92.67748			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	63.67561	100.00000	63.52135			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	92.90745	100.00000	92.67748			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	12.46072	100.00000	12.43053			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	32.57166	100.00000	32.49275			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	39.65555	100.00000	39.56827			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	41.48901	100.00000	41.38850			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.29305	100.00000	8.27296			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.30430	100.00000	8.28418			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.34485	100.00000	7.33091			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	41.96902	100.00000	41.86736			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.08349	100.00000	4.07446			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	3.88475	100.00000	3.87619			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.16769	100.00000	6.15602			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.85143	100.00000	2.84514			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	2.95967	100.00000	2.95315			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021	Spot Bond			100.00000	7.69810	100.00000	7.67945			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	27.82889	100.00000	27.76148			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	27.82889	100.00000	27.76148			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	41.96902	100.00000	41.86736			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	27.40143	100.00000	27.33505			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	22.67232	100.00000	22.61739			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	22.62322	100.00000	22.56842			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.57033	100.00000	7.55199			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.60256	100.00000	10.57658			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.56051	100.00000	7.54219			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.13453	100.00000	10.11223			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	98.13333	100.00000	97.87234			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.18879	100.00000	10.16637			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	22.67232	100.00000	22.61739			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.55462	100.00000	10.52905		800,000,000,000.00	0.00	8,000,000	4,000,000.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.93354	100.00000	9.90949			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.72759	100.00000	7.70887			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	43.94586	100.00000	43.83823			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149	On	20/03/2014			100.00000	29.53904	100.00000	29.48056			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	29.35082	100.00000	29.29271			0.00	0	0.00
ACL151	On	20/03/2017			100.00000	8.41096	100.00000	8.39431			0.00	0	0.00
ACL152	On	08/02/2014			100.00000	40.21485	100.00000	40.11742			0.00	0	0.00
ACL153	On	20/03/2015			100.00000	15.58874	100.00000	15.55787			0.00	0	0.00
ACL154	On	20/03/2015			100.00000	15.45286	100.00000	15.42226			0.00	0	0.00
ACL155	On	20/03/2015			100.00000	15.71663	100.00000	15.68552			0.00	0	0.00
ACL156	On	20/03/2017			100.00000	8.39329	100.00000	8.37667			0.00	0	0.00
ACL157	On	20/03/2017			100.00000	8.08389	100.00000	8.06789			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	15.61272	100.00000	15.58181			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	15.70064	100.00000	15.66956			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	8.78742	100.00000	8.77369			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	12.96728	100.00000	12.94161			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	15.65268	100.00000	15.62169			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	32.73725	100.00000	32.65794			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	19.00446	100.00000	18.95843			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	30.61172	100.00000	30.53757			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	13.21696	100.00000	13.19620			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168	On	20/06/2017	Spot Bond			100.00000	9.12787	100.00000	9.10576			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.69603	1.75000	102.68444			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.69984	100.00000	16.65939			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	86.51036	100.00000	86.31552			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.71740	100.00000	16.67690			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.06029	100.00000	9.03834			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	7.94265	100.00000	7.92341			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.44766	100.00000	7.42961			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	86.55361	100.00000	86.35867			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	45.26316	100.00000	45.11200			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	23.61317	100.00000	23.53432			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	86.20344	100.00000	86.00929			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	16.64569	100.00000	16.57218			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	8.57245	100.00000	8.53459		600,000,000,000.00	6,000,000	3,000,000.00	
ACL182	On	20/06/2017	Spot Bond			100.00000	8.16261	100.00000	8.12657			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	6.89715	100.00000	6.86669			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	8.09274	100.00000	8.04631			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	6.84761	100.00000	6.79310			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01S	On	14/12/2012			100.00000	83.47878	100.00000	83.29651			0.00	0	0.00
ADB02S	On	14/12/2012			100.00000	83.45481	100.00000	83.27260			0.00	0	0.00
ADB03S	On	09/04/2013			100.00000	70.43182	100.00000	70.27594			0.00	0	0.00
AER01U	On	18/11/2016			100.00000	2.39838	100.00000	2.39257			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	20.07358	100.00000	20.02496			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	20.76017	100.00000	20.70989			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	21.21790	100.00000	21.16650			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	13.28108	100.00000	13.25184			0.00	0	8,600,000.00
AIR02	On	30/04/2023			100.00000	15.80328	100.00000	15.76830			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	25.67803	100.00000	25.61583			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	16.22186	100.00000	16.18556		700,000,000.00	7,000	14,593,000.00	
AIR03U	On	26/10/2014			100.00000	24.65054	100.00000	24.59082			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	15.80521	100.00000	15.77024			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	6.43181	100.00000	6.41705			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	35.47540	100.00000	35.39731			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	11.06339	100.00000	11.03659			0.00	0	35,000,000.00
BAW11	On	01/10/2018			100.00000	14.79330	100.00000	14.76056			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	16.78935	100.00000	16.73693			0.00	0	2,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW13	On	17/04/2017	Spot Bond			100.00000	9.11555	100.00000	9.08709			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	45.48307	100.00000	45.34107			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	24.21833	100.00000	24.16472			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.80499	100.00000	10.77881			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	46.86284	100.00000	46.74931		852,000,000,000.00	8,520,000	2,130,000.00	
BAW5	On	15/09/2013	Spot Bond			100.00000	52.98210	100.00000	52.86547			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	23.72624	100.00000	23.66877			0.00	0	200,000.00
BAW7	On	02/10/2014	Spot Bond			100.00000	29.84061	100.00000	29.77456			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.79275	100.00000	15.75780			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	41.11396	100.00000	41.01436			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.74454	100.00000	18.69913			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	67.47615	100.00000	67.31268			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.60766	100.00000	19.56016			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.57366	100.00000	19.52624			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.84225	100.00000	14.80629			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	19.47164	100.00000	19.42446			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	15.10621	100.00000	15.06961			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	18.61580	100.00000	18.57069			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10 On	31/12/2015	Spot Bond			100.00000	18.61580	100.00000	18.57069			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	16.49359	100.00000	16.45363			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	16.95651	100.00000	16.91543			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	18.18904	100.00000	18.14497			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	19.60766	100.00000	19.56016			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	17.56409	100.00000	17.52154			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	101.62745	8.00000	101.60558			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	14.49050	100.00000	14.45540			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	14.49050	100.00000	14.45540			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	14.49050	100.00000	14.45540			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	25.97056	100.00000	25.90765			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	65.72007	100.00000	65.56086			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	17.24986	100.00000	17.20806			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	13.23786	100.00000	13.19561			0.00	0	1,000,000.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	13.86086	100.00000	13.81663			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	11.25701	100.00000	11.18682			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	22.21645	100.00000	22.16263			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	20.71059	100.00000	20.66042			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On	31/03/2017			100.00000	18.55166	100.00000	18.50673			0.00	0	0.00
BAYB05	On	30/06/2019			100.00000	13.34367	100.00000	13.26048			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.08427	100.00000	5.07465			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	22.41878	100.00000	22.36448			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	20.40362	100.00000	20.35418			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	12.59482	100.00000	12.56431			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	12.59482	100.00000	12.56431			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	15.22774	100.00000	15.19085			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	13.19457	100.00000	13.16261			0.00	0	0.00
BCJ01	On	10/03/2013			100.00000	67.40741	100.00000	67.15867		186,100,000,000,000.00	861,000,000	488,000,000.00	
BCP1	On	30/09/2014			100.00000	27.11293	100.00000	27.04724			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	18.89919	100.00000	18.85340			0.00	0	0.00
BCP61U	On	24/10/2012			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
BCP62U	On	16/11/2012			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
BCP63U	On	07/12/2012			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	4.03323	100.00000	4.02435			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	9.47602	100.00000	9.45804			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	10.58104	100.00000	10.56097			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028	Spot Bond			100.00000	11.27145	100.00000	11.24651			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	29.90920	100.00000	29.83675			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	65.63294	100.00000	65.47395			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	39.90282	100.00000	39.80615			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	39.48119	100.00000	39.38553			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	66.32611	100.00000	66.16544			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	41.02523	100.00000	40.92584			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	65.85470	100.00000	65.69516			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	7.18397	100.00000	7.16638			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	24.15032	100.00000	24.09181			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	22.99990	100.00000	22.92810			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	56.52612	100.00000	56.40170			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			100.00000	11.13222	100.00000	11.10525			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			100.00000	11.18721	100.00000	11.16011			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			100.00000	11.35218	100.00000	11.32469			0.00	0	0.00
BG22B1	On	21/07/2016	Spot Bond			100.00000	11.90210	100.00000	11.87327			0.00	0	0.00
BG22C1	On	21/07/2016	Spot Bond			100.00000	12.45202	100.00000	12.42185			0.00	0	0.00
BG22D1	On	21/07/2016	Spot Bond			100.00000	13.99178	100.00000	13.95789			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YUOn	21/07/2016	Spot Bond			100.00000	4.01081	100.00000	4.00109			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.29806	100.00000	9.27553			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.67963	100.00000	9.65617			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.84316	100.00000	9.81931			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	9.89766	100.00000	9.87369			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	10.55180	100.00000	10.52623			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	11.42396	100.00000	11.39629			0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	2.51149	100.00000	2.50541			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	2.51149	100.00000	2.50541			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.38416	100.00000	8.36385			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	8.92164	100.00000	8.90003			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.06823	100.00000	9.04626			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	102.92851	8.00000	102.90570			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	9.50798	100.00000	9.48495			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	10.28977	100.00000	10.26484			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond			100.00000	1.79272	100.00000	1.78838			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond			100.00000	1.79272	100.00000	1.78838			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond			100.00000	30.36977	100.00000	30.30292		5,000,000,000.00	50,000	5,050,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC14	On	26/10/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	51.77305	1,000.00000	51.04895			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	54.15132	100.00000	54.04859			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.43369	100.00000	11.40599			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.68787	100.00000	6.67167			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.05796	100.00000	7.04086			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.45368	100.00000	11.42594			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.78343	100.00000	11.75489			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.38298	100.00000	12.35297			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	14.88108	100.00000	14.84503			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	13.82513	100.00000	13.79164			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	67.96694	100.00000	67.80229			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	65.68932	100.00000	65.53019			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	83.65192	100.00000	83.46644			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	45.57272	100.00000	45.43043			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.27041	100.00000	8.25037			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	89.88125	100.00000	89.66518			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	32.85790	100.00000	32.78558			1,700,000,000.00	17,000	4,783,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	21.94548	100.00000	21.89717			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.63742	100.00000	13.60438			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	29.30072	100.00000	29.22974			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	18.65920	100.00000	18.61813			11,700,000,000.00	117,000	12,261,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	115.75467	8.00000	115.72959			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.93624	100.00000	12.90491			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.80851	8.00000	118.78319			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	17.42669	100.00000	17.37228			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.28017	100.00000	14.24873			4,200,000,000.00	42,000	6,358,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.37577	100.00000	0.37411			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	102.43791	4.00000	102.41607			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.08840	100.00000	15.05501			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.27922	100.00000	14.24762			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	16.66989	100.00000	16.63320			75,000,000,000.00	750,000	32,750,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	12.54606	100.00000	13.00889			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On	28/03/2016	Spot Bond			12.05000	101.66167	12.05000	101.63990			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	87.24631	100.00000	87.04575			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	35.59879	100.00000	35.51255			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	25.43868	100.00000	25.37706			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	86.99131	100.00000	86.78854			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	17.95409	100.00000	17.89741			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	99.66176	100.00000	99.39670			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	69.66953	100.00000	69.50075			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	37.78122	100.00000	37.68970			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	67.45053	100.00000	67.28712			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	69.21810	100.00000	69.06490			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	69.21810	100.00000	69.06490			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	69.21810	100.00000	69.06490			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	69.21810	100.00000	69.06490			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	67.45053	100.00000	67.28712			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	67.45053	100.00000	67.28712			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	56.92667	100.00000	56.78725			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	67.48051	100.00000	67.31704			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118 On	20/06/2013	Spot Bond			100.00000	67.18064	100.00000	67.01790			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	66.94075	100.00000	66.77859			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	57.50844	100.00000	57.36912			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	21.23047	100.00000	21.17905			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	65.70685	100.00000	65.54767			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.09483	100.00000	21.04372			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	46.13682	100.00000	46.02506			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	45.84764	100.00000	45.73657			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.81182	100.00000	21.75897			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	57.62235	100.00000	57.48277			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	57.45249	100.00000	57.31331			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	57.38010	100.00000	57.23957			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	67.54049	100.00000	67.37686			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	67.33058	100.00000	67.16747			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	46.42601	100.00000	46.31355			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	58.49241	100.00000	58.36366			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	105.44257	13.64000	105.40457			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	54.30364	100.00000	54.18410			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152 On	20/08/2013	Spot Bond			100.00000	59.06637	100.00000	58.92328			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	84.78646	100.00000	84.59332			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	35.09685	100.00000	35.01183			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	47.78933	100.00000	47.67356			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	47.78933	100.00000	47.67356			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	62.88313	100.00000	62.73080			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	21.56260	100.00000	21.51037			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.93708	100.00000	15.89846			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.71641	100.00000	15.67834			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	34.17065	100.00000	34.08788			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	34.17065	100.00000	34.08788			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	34.17065	100.00000	34.08788			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	34.17065	100.00000	34.08788			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.17065	100.00000	34.08788			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	34.17065	100.00000	34.08788			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	15.81513	100.00000	15.77682			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.17065	100.00000	34.08788			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	84.64062	100.00000	84.44782			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174 On	31/03/2013	Spot Bond			100.00000	65.44495	100.00000	65.28640			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	65.84299	100.00000	65.68349			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	65.58543	100.00000	65.42655			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	65.58543	100.00000	65.42655			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.18640	100.00000	32.10842			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.13846	100.00000	11.11148			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66750	100.00000	66.66750			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66750	100.00000	66.66750			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.50538	100.00000	13.47267			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.97224	100.00000	11.94589			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	13.50538	100.00000	13.47267			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	12.36591	100.00000	12.33595			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	36.58415	100.00000	36.49553			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	37.81528	100.00000	37.72368			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.15654	2.76000	100.14908			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.03615	100.00000	13.00457			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.98773	2.76000	105.97120			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.29075	8.25000	100.26835			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195 On	15/06/2014	Spot Bond			100.00000	37.90587	100.00000	37.81404			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.50538	100.00000	13.47267			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.50538	100.00000	13.47267			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.50115	100.00000	3.49316			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.60090	2.40000	110.58475			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.41154	100.00000	13.37905			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	66.93887	100.00000	66.77671			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	65.50632	100.00000	65.34763			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	66.01246	100.00000	65.85254			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	46.37108	100.00000	46.25874			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	22.47175	100.00000	22.41732			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	22.56255	100.00000	22.50788			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.45503	8.52000	103.43144			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.78923	100.00000	22.73403			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.68812	100.00000	22.63315			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.30821	100.00000	10.28324			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.30821	100.00000	10.28324			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.43374	8.64500	103.40983			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222 On	20/10/2016	Spot Bond			8.64500	103.43374	8.64500	103.40983			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	37.53873	100.00000	37.44778			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	39.00730	100.00000	38.91279			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	13.67577	100.00000	13.64551			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.41130	100.00000	10.38608			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	11.23301	100.00000	11.20581			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	66.13439	100.00000	65.97419			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	66.14876	100.00000	65.98852			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	22.27562	100.00000	22.22166			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	22.27562	100.00000	22.22166			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	36.22414	100.00000	36.15243			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	89.35335	100.00000	89.14009			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	63.27443	100.00000	63.12114			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	63.27443	100.00000	63.12114			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	13.08066	100.00000	13.05475			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.33379	100.00000	9.31118			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	86.64756	100.00000	86.44699			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	8.80434	100.00000	8.78691			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On	24/02/2015	Spot Bond			100.00000	20.04620	100.00000	19.99763			0.00	0	0.00
CLN241	On	24/02/2017	Spot Bond			100.00000	9.57185	100.00000	9.54866			0.00	0	0.00
CLN242	On	24/02/2019	Spot Bond			9.35000	100.49787	9.35000	100.47291			0.00	0	0.00
CLN243	On	24/02/2019	Spot Bond			9.35000	100.49787	9.35000	100.47291			0.00	0	0.00
CLN244	On	25/02/2015	Spot Bond			100.00000	19.99763	100.00000	19.94919			0.00	0	0.00
CLN245	On	25/02/2015	Spot Bond			100.00000	20.01577	100.00000	19.96728			0.00	0	0.00
CLN246	On	24/02/2017	Spot Bond			100.00000	13.93265	100.00000	13.89889			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			100.00000	13.88134	100.00000	13.84772			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.00000	16.81553	100.00000	16.77480			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	13.64535	100.00000	13.61229			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	18.07122	100.00000	18.02744			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	18.07122	100.00000	18.02744			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	18.07122	100.00000	18.02744			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	18.07122	100.00000	18.02744			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	18.07122	100.00000	18.02744			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	18.27050	100.00000	18.22625			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	10.58522	100.00000	10.55957			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	10.58522	100.00000	10.55957			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258 On	26/03/2017	Spot Bond			100.00000	10.58522	100.00000	10.55957			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	10.58522	100.00000	10.55957			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	10.58522	100.00000	10.55957			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	10.58522	100.00000	10.55957			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	104.47659	9.65000	104.44984			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	32.56314	100.00000	32.48426			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	27.66055	100.00000	27.59354			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	64.42100	100.00000	64.21987			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	30.85889	100.00000	30.78413			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	30.85889	100.00000	30.78413			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	10.88920	100.00000	10.85520			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	10.60502	100.00000	10.57932			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	13.11179	100.00000	13.08002			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	12.05319	100.00000	12.02400			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	8.96374	100.00000	8.94203			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	8.91547	100.00000	8.89388			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	8.96374	100.00000	8.94203			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	9.73814	100.00000	9.70773			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276	On	24/05/2017			100.00000	11.41172	100.00000	11.37609			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	11.37609	100.00000	11.34057			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	8.94444	100.00000	8.92277			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	19.46428	100.00000	19.41712			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	9.61315	100.00000	9.58280			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.39765	100.00000	16.34645			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	17.93255	100.00000	17.87656			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	13.83276	100.00000	13.78490			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	8.81407	100.00000	8.77454			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	8.39591	100.00000	8.35704			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	8.39591	100.00000	8.35704			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	8.38206	100.00000	8.34129			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	9.91945	100.00000	9.87583			0.00	0	0.00
CLN289	On	30/08/2017			100.00000	1.84452	100.00000	1.83641			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	18.27977	100.00000	18.23953			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	18.27977	100.00000	18.23953			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	66.55370	100.00000	66.40640			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.00000	82.21921	100.00000	82.03650			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	82.20908	100.00000	82.02638			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	104.36712	100.00000	104.16577			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	101.03737	100.00000	100.80557			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	82.19894	100.00000	82.01628			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	68.52200	100.00000	68.39533			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	60.36218	100.00000	60.21595			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	60.36218	100.00000	60.21595			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.29940	100.00000	8.27929			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	66.41128	100.00000	66.26430			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	66.42630	100.00000	66.27928			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	82.20908	100.00000	82.02638			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	82.20908	100.00000	82.02638			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.21684	100.00000	13.18448			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	68.91154	100.00000	68.75902			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.27145	100.00000	11.24651			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00198	100.00000	0.00198			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00221	100.00000	0.00221			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.11990	100.00000	99.85148			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.16568	100.00000	99.89714			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.14606	100.00000	99.87757			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	136.45274	100.00000	136.07588			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.18858	100.00000	99.91998			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.65408	100.00000	11.63203			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.65408	100.00000	11.63203			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.67136	100.00000	11.64309			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.67136	100.00000	11.64309			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	10.50685	100.00000	10.48139			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	9.98133	100.00000	9.95714			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.15684	100.00000	9.13465			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	63.38194	100.00000	63.18406			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	9.24856	100.00000	9.22615			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	10.85417	100.00000	10.80590			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	21.19391	100.00000	21.14726			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ03	On	26/04/2013	Spot Bond			100.00000	67.95706	100.00000	67.80665			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	12.10759	100.00000	12.08080			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	15.24685	100.00000	15.21310			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	19.83531	100.00000	19.79141			0.00	0	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	10.63363	100.00000	15.87114			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	78.53620	100.00000	78.37690			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	103.26124	5.86800	103.24505			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	99.25690	7.17500	99.23772			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	9.27621	100.00000	9.25373			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	19.77426	100.00000	19.72583			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	68.62003	100.00000	68.62002			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	17.74999	100.00000	17.67194			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.00000	83.26663	100.00000	83.08201		35,000,000,000,000.00	350,000,000	350,000,000.00	
DEN37U	On	28/09/2012	Spot Bond			100.00000	98.84056	100.00000	98.58113			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	99.02186	100.00000	98.76196			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	68.44883	100.00000	68.29693			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG33On	02/10/2012	Spot Bond			100.00000	97.92076	100.00000	97.66642			0.00	0	0.00
DENG36On	28/09/2012	Spot Bond			100.00000	98.79253	100.00000	98.53324			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond			100.00000	98.79253	100.00000	98.53324			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond			100.00000	98.78773	100.00000	98.52845			0.00	0	0.00
DENG40On	28/09/2012	Spot Bond			100.00000	98.53800	100.00000	98.27936			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	97.82690	100.00000	97.57215			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond			100,000.00000	1.31055	100,000.00000	1.22492			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond			100.00000	25.34431	100.00000	25.23285			0.00	0	0.00
DRD05 On	03/10/2013	Spot Bond			100.00000	44.44442	100.00000	44.44440			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond			100.00000	52.17263	100.00000	52.05779			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond			100.00000	22.35869	100.00000	22.30920			0.00	0	14,200,000.00
DV22 On	07/02/2020	Spot Bond			100.00000	10.47713	100.00000	10.45406		395,800,000,000.00		3,958,000	84,592,000.00
DV23 On	27/02/2023	Spot Bond			100.00000	10.40045	100.00000	10.37756		2,304,200,000,000.00		23,042,000	200,501,000.00
DVF12 On	13/10/2012	Spot Bond			100.00000	93.94708	100.00000	93.70983			0.00	0	0.00
E170 On	01/08/2020	Spot Bond			100.00000	14.98654	100.00000	14.95355			0.00	0	16,000,000.00
EDC01 On	04/04/2016	Spot Bond			100.00000	17.75555	100.00000	17.71252			0.00	0	0.00
EFC01 On	31/08/2014	Spot Bond			100.00000	21.41339	100.00000	21.34580			0.00	0	0.00
EFC02 On	31/08/2015	Spot Bond			100.00000	9.03377	100.00000	9.00526			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC03	On	31/08/2016	Spot Bond			100.00000	3.81112	100.00000	3.79909			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.60782	100.00000	1.60274			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	15.91352	100.00000	15.87701			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	103.18391	2.55000	103.16844			0.00	0	23,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.86337	100.00000	11.83726			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	10.85916	100.00000	10.83486			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.92772	8.00000	118.90238			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.41572	100.00000	15.37837			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	87.34688	100.00000	87.14375			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	68.66667	100.00000	99.72677			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	68.65833	100.00000	99.72678			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	84.07071	100.00000	83.88263			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	80.39648	100.00000	99.99993			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	28.40623	100.00000	28.34141			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	24.20726	100.00000	24.15397			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.98054	100.00000	18.93456			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	9.53680	100.00000	9.50703			0.00	0	70,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A7 On	17/11/2012	Spot Bond				100.00000	86.40632	100.00000	86.20585			0.00	0	0.00
ERS3A8 On	17/11/2014	Spot Bond				100.00000	21.33232	100.00000	21.28064			0.00	0	0.00
ERS3B1 On	17/11/2012	Spot Bond				100.00000	86.66097	100.00000	86.45991			0.00	0	0.00
ERS3B2 On	17/08/2014	Spot Bond				100.00000	28.23398	100.00000	28.16558			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond				100.00000	86.76708	100.00000	86.56576			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond				100.00000	28.90900	100.00000	28.83896			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond				100.00000	57.85649	100.00000	57.71633			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond				100.00000	27.76991	100.00000	27.70263			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond				100.00000	15.58828	100.00000	15.55052			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond				100.00000	57.87212	100.00000	57.73193			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	16.35087	100.00000	16.31449			0.00	0	60,600,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	103.67295	9.25000	103.64734			75,295,000,000.00	8,140,000	510,405,616.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.33464	10.00000	101.30779			10,700,000,000.00	1,070,000	279,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	103.51042	7.85000	103.48865			1,781,950,000.00	227,000	59,847,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	99.95999	7.50000	99.94000			2,235,000,000.00	298,000	766,610,000.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	16.28799	100.00000	16.21637			0.00	0	0.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.32829	100.00000	11.30084			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003U	On	02/08/2023			100.00000	11.02382	100.00000	10.99711			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	58.50433	100.00000	58.36260			0.00	0	200,000.00
FR2B3C	On	15/08/2013			100.00000	58.63522	100.00000	58.49317			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	100.29312	8.37500	100.27054			0.00	0	0.00
FR2D3D	On	15/08/2013			100.00000	59.28967	100.00000	59.14604			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	31.33689	100.00000	31.26791		2,100,000,000.00	0.00	21,000	22,479,000.00
FRB05	On	21/12/2018			100.00000	10.80509	100.00000	10.78118			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	88.57035	100.00000	88.35897			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	82.45524	100.00000	82.27201			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	9.15737	100.00000	9.64396			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	7.18560	100.00000	7.68797			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	10.34949	100.00000	10.32441			0.00	0	0.00
FRBC21	On	21/12/2018			100.00000	14.99939	100.00000	14.96620			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.00000	10.96675	100.00000	10.94019			0.00	0	1,400,000.00
FRBI01	On	30/06/2014			100.00000	41.42088	100.00000	41.32635			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	69.21810	100.00000	69.06490			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	56.74363	100.00000	56.61873			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	3.40703	100.00000	3.39925			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.84427	100.00000	6.82912			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.75616	100.00000	3.74784			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.28666	100.00000	4.27718			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	27.72152	100.00000	27.66050			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	27.72152	100.00000	27.66050			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	27.72152	100.00000	27.66050			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.33698	100.00000	0.33634			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02242	100.00000	0.02238			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02067	100.00000	0.02063			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	35.19868	100.00000	35.12077			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	61.13075	100.00000	60.98265			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	13.44013	100.00000	13.40757			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	35.69658	100.00000	35.62590			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	31.79982	100.00000	31.73685			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	13.11179	100.00000	13.08002			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	13.11179	100.00000	13.08002			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	9.58394	100.00000	9.56046			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	12.91683	100.00000	12.88554			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC109	On	20/06/2017			100.00000	12.79345	100.00000	12.76245			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	56.80603	100.00000	56.66842			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	13.91448	100.00000	13.88077			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	11.21883	100.00000	11.19165			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	12.21205	100.00000	12.18246			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	35.48534	100.00000	35.39937			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	8.95594	100.00000	8.92555			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	9.48109	100.00000	9.44513			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	13.77177	100.00000	13.73841			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	12.18177	100.00000	12.15226			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	14.48313	100.00000	14.44805			0.00	0	0.00
FRC120	On	20/06/2017			100.00000	15.51269	100.00000	15.47510			0.00	0	0.00
FRC121	On	20/06/2017			100.00000	11.66093	100.00000	11.63268			0.00	0	0.00
FRC122	On	20/06/2017			100.00000	13.09020	100.00000	13.05849			0.00	0	0.00
FRC123	On	20/06/2017			100.00000	16.95407	100.00000	16.91300			0.00	0	0.00
FRC124	On	20/06/2017			100.00000	11.37999	100.00000	11.34243			0.00	0	0.00
FRC125	On	20/09/2017			100.00000	7.50523	100.00000	7.47296			0.00	0	0.00
FRC126	On	20/09/2017			100.00000	14.10295	100.00000	14.05035			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127 On	20/09/2017	Spot Bond			100.00000	16.55901	100.00000	16.49726			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	12.89420	100.00000	12.84613			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	13.66574	100.00000	13.61478			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	15.80033	100.00000	15.74141			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	14.75876	100.00000	14.70372			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	16.43042	100.00000	16.36915			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	17.35626	100.00000	17.29154			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	15.73315	100.00000	15.67042			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	15.23969	100.00000	15.17629			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	13.79103	100.00000	13.73365			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	13.56027	100.00000	13.50384			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	16.68836	100.00000	16.61893			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	16.49606	100.00000	16.42742			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	15.97043	100.00000	15.90399			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	16.69184	100.00000	16.61924			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	13.65920	100.00000	13.59275			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	12.14921	100.00000	12.08583			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.00000	10.31679	100.00000	10.26297			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC145	On	20/09/2017			100.00000	16.61841	100.00000	16.52306			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	16.30582	100.00000	16.10314			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	6.87902	100.00000	6.79351			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	2.77872	100.00000	2.76565			0.00	0	0.00
FRC149	On	20/09/2015			100.00000	6.50252	100.00000	6.37027			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	35.77709	100.00000	35.69791			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	30.79077	100.00000	30.71619			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	20.04930	100.00000	20.00073			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	16.51196	100.00000	16.47196			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	42.93212	100.00000	42.82811			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.59281	6.90500	101.57378			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	8.82382	100.00000	9.32219			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	63.72195	100.00000	63.56758			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	32.71734	100.00000	32.63808			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	9.65111	100.00000	9.62774			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	100.69473	5.87500	100.67888			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	13.05034	100.00000	13.01873			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68	On	20/09/2016	Spot Bond			100.00000	13.15845	100.00000	13.12658			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.00564	100.00000	4.99462			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	24.67076	100.00000	24.62409			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.58714	100.00000	4.57704			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.41821	100.00000	6.40409			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.14932	100.00000	99.88083			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	12.53460	100.00000	12.51089			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.18678	100.00000	99.92032			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.77780	100.00000	10.75170			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.23588	100.00000	16.19655			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.41665	100.00000	16.37688			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.88490	100.00000	14.84884			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.14919	4.73000	106.12701			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.66027	100.00000	100.39255			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.07518	100.00000	15.03866			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	11.65686	100.00000	11.62861			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.97826	100.00000	12.94682			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	28.46486	100.00000	28.39591			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86	On	20/12/2016	Spot Bond			100.00000	14.75616	100.00000	14.72042			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	14.29968	100.00000	14.26504			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	99.71573	100.00000	99.45053			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	99.70347	100.00000	99.43830			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	65.38790	100.00000	65.25845			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	65.39246	100.00000	65.26299			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	65.41067	100.00000	65.28117			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	66.79082	100.00000	66.62902			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.38789	100.00000	10.36732			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	12.99382	100.00000	12.96809			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.37725	100.00000	10.35670			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	19.49945	100.00000	19.46085			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	13.43665	100.00000	13.41004			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.52222	100.00000	13.48946			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	59.73003	100.00000	59.58533			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	62.13721	100.00000	61.98668			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	59.80027	100.00000	59.65540			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	62.21286	100.00000	62.06215			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013	Spot Bond			100.00000	59.97318	100.00000	59.82789			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	60.02721	100.00000	59.88179			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	60.59456	100.00000	60.44777			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	61.29159	100.00000	61.14311			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	61.72926	100.00000	61.57972			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	20.90598	100.00000	20.85827			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	55.90775	100.00000	55.77082			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	30.53412	100.00000	30.46015			0.00	0	300,000.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.24264	100.00000	17.18880			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.61926	100.00000	13.58627			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.33443	100.00000	9.30529			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	7.85286	100.00000	7.83385			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.47605	100.00000	10.45617			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.84427	100.00000	6.82912			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.84427	100.00000	6.82912			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.84427	100.00000	6.82912			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.07833	100.00000	3.07155			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.67790	100.00000	7.65930			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On	31/01/2022	Spot Bond			100.00000	3.32501	100.00000	3.31742			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.49047	100.00000	12.46020			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.18022	100.00000	11.15314			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	91.11402	100.00000	90.89016			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	60.89175	100.00000	60.74424			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.57574	100.00000	7.55739			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	45.99990	100.00000	45.88846			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.65794	2.00000	103.64393			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	64.69276	100.00000	64.53604			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	66.22291	100.00000	66.06248			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	55.57448	100.00000	55.40097			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.84384	100.00000	0.84122			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.38945	100.00000	13.34719			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	53.60550	100.00000	53.43630			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	52.93190	100.00000	53.11976			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.43834	100.00000	7.41512			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.65682	100.00000	13.53221			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	13.61481	100.00000	13.57230			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS75	On	13/06/2014	Spot Bond			100.00000	24.72233	100.00000	31.04075			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	12.63829	100.00000	16.21121			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	30.85211	100.00000	30.71495			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	55.34648	100.00000	55.09769			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.29812	100.00000	27.23703			900,000,000.00	9,000	1,991,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	25.08612	100.00000	25.03090			6,900,000,000.00	69,000	26,831,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	96.65016	9.00000	96.62423			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	101.97893	8.00000	101.95455			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.67055	100.00000	15.63587			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.96283	9.00000	101.94644			369,000,000.00	41,000	29,159,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.27287	100.00000	13.24349			0.00	0	5,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	9.99393	100.00000	9.97193			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.20345	100.00000	11.17865			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.00926	100.00000	12.97740			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.63838	100.00000	17.58331			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	104.00256	9.48500	103.97623			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	71.76503	100.00000	71.63040			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			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
GPT11	On	29/01/2013	Spot Bond			100.00000	76.82778	100.00000	76.67535			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	72.50831	100.00000	72.37253			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	90.93329	100.00000	90.71311			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	85.88827	100.00000	85.68945			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
GRB88	On	25/10/2013	Spot Bond			100.00000	55.15758	100.00000	54.91502			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	8.43981	100.00000	8.41937			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	10.52775	100.00000	10.50224			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1A1On	18/11/2012	Spot Bond			100.00000	85.92002	100.00000	85.72113			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.00000	85.94119	100.00000	85.74226			0.00	0	0.00
GRN1C On	18/11/2012	Spot Bond			100.00000	85.99412	100.00000	85.79507			0.00	0	0.00
GRN1D On	18/11/2012	Spot Bond			100.00000	86.18467	100.00000	85.98517			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	19.40267	100.00000	19.79231			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	10.47204	100.00000	10.44666			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	14.03752	100.00000	14.00352			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	9.66305	100.00000	9.63964			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	21.43216	100.00000	21.38023		2,100,000,000,000.00	21,000,000	7,000,000.00	
GSIZ16 On	23/09/2016	Spot Bond			100.00000	9.96113	100.00000	11.78819			0.00	0	0.00
HILB01 On	18/07/2015	Spot Bond			100.00000	19.39568	100.00000	19.31038			0.00	0	0.00
HILC01 On	18/10/2012	Spot Bond			100.00000	93.89853	100.00000	93.66437			0.00	0	0.00
HM1B5UOn	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6UOn	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2On	19/07/2013	Spot Bond			100.00000	61.76514	100.00000	61.61551			0.00	0	0.00
HMS1B3On	19/07/2013	Spot Bond			100.00000	61.76514	100.00000	61.61551			0.00	0	0.00
HMS1B5On	19/07/2013	Spot Bond			100.00000	55.48898	100.00000	55.38399			0.00	0	0.00
HMS1B6On	19/07/2013	Spot Bond			100.00000	61.33263	100.00000	61.21627			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B7On	19/07/2013	Spot Bond			100.00000	62.57568	100.00000	62.42409			0.00	0	1,200,000.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	17.40482	100.00000	17.36267			0.00	0	300,000.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	18.99116	100.00000	18.94516			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	61.89929	100.00000	61.74934			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	62.71543	100.00000	62.56350			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	17.77131	100.00000	17.72826			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	19.35765	100.00000	19.31075			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	62.07259	100.00000	61.92222			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	62.96698	100.00000	62.81444			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	18.24249	100.00000	18.19831			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	19.82883	100.00000	19.78079			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	62.68748	100.00000	62.53562			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	63.30238	100.00000	63.14902			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	18.81840	100.00000	18.77280			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			100.00000	63.44213	100.00000	63.28843			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			100.00000	64.56012	100.00000	64.40372			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	10.89409	100.00000	10.87011		10,200,000,000.00		102,000	60,585,444.00
HWAY23On	07/12/2023	Spot Bond			100.00000	6.84427	100.00000	6.82912			0.00	0	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY24On	07/12/2024	Spot Bond				100.00000	6.83846	100.00000	6.82332			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.19179	100.00000	10.16936			1,400,000,000.00	14,000	30,286,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.19179	100.00000	10.16936			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.78713	2.00000	100.77350			0.00	0	216,162,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.81694	2.25000	100.80263			476,959,500,000.00	211,982,000	252,282,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.91784	2.50000	100.90241			697,740,000,000.00	279,096,000	367,861,000.00
IB42	On 15/06/2017	Spot Bond				100.00000	8.00569	100.00000	7.98069			0.00	0	60,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	17.62739	100.00000	17.59394			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	101.54780	100.00000	101.27335			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	82.26157	100.00000	82.18051			0.00	0	1,300,000.00
IBL11	On 12/03/2015	Spot Bond				100.00000	22.20545	100.00000	22.15576			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	81.60836	100.00000	81.42900			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	20.04649	100.00000	19.99739			3,100,000,000,000.00	31,000,000	15,500,000.00
IBL14	On 28/06/2015	Spot Bond				100.00000	18.45754	100.00000	18.41283			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.00000	65.86906	100.00000	65.70950			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.00000	37.15831	100.00000	37.42201			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.00000	32.81670	100.00000	32.73719			6,000,000,000,000.00	60,000,000	15,000,000.00
IBL20	On 15/03/2014	Spot Bond				100.00000	39.98542	100.00000	39.89741			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On	15/03/2016	Spot Bond			100.00000	19.47514	100.00000	19.43228			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.95514	100.00000	15.92002			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	36.59815	100.00000	36.51714			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	29.46919	100.00000	29.39780			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	27.53428	100.00000	27.46759			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.14023	1.75000	106.12660			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.57418	8.27000	100.55204			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	20.63468	100.00000	20.58468			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.47820	100.00000	9.45524			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.54896	100.00000	5.53675			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.07833	100.00000	3.07155			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.50748	100.00000	17.45282			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.47849	100.00000	9.44890			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.91870	8.76500	103.89434			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.55532	100.00000	16.50363			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	65.41220	100.00000	65.26822			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	18.47619	100.00000	18.43530			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	18.47619	100.00000	18.43530			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.59222	5.00000	100.57872			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.42487	100.00000	14.37435			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.18523	100.00000	14.13555			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	22.98876	100.00000	22.93787			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	24.26387	100.00000	24.20510			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	24.26387	100.00000	24.20510			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.06924	100.00000	11.03468			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.27607	100.00000	7.25825			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	61.14269	100.00000	60.81736			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	59.34299	100.00000	59.07623			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	57.32346	100.00000	57.06290			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	25.23525	100.00000	25.17969			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	49.90815	100.00000	49.67065			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	64.41093	100.00000	64.26916			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.62075	100.00000	15.58291			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	97.27581	100.00000	97.02445			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	95.54316	100.00000	95.30066			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	93.87115	100.00000	93.63706			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND147	On	22/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519		200,000,000,000.00	2,000,000	2,000,000.00	
IND241	On	09/10/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870		900,000,000,000.00	9,000,000	9,000,000.00	
IND243	On	23/10/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND248	On	27/11/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	57.49520	100.00000	57.24236			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	79.40798	100.00000	79.07573			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	58.25057	100.00000	58.10946			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.63206	100.00000	16.59177			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.18904	100.00000	18.14497			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.95651	100.00000	16.91543			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	88.25417	100.00000	88.05313			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	82.21726	100.00000	82.03497			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	10.45891	100.00000	10.43359			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	72.46927	100.00000	72.33356			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	21.87195	100.00000	22.27515			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	11.44780	100.00000	11.42006			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	76.47502	100.00000	76.47501			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
ING146	On	17/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	98.90110	100.00000	98.54015			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.84102	6.50000	100.82920			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	64.14869	100.00000	63.94841			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	101.32423	100.00000	101.05186			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	62.11477	100.00000	61.92084			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	83.07552	100.00000	82.89050			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	82.18409	100.00000	99.63899			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	11.25986	100.00000	11.22137			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	89.48482	100.00000	88.85017			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	22.41280	100.00000	22.26674			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	68.16479	100.00000	67.91045			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.00000	45.64865	100.00000	45.44570			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	89.70891	100.00000	89.49222			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	60.23766	100.00000	60.09173			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	40.96538	100.00000	40.86614			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	40.96538	100.00000	40.86614			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On	16/10/2013	Spot Bond			100.00000	43.49172	100.00000	43.38636			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	42.17592	100.00000	42.07262			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	25.94460	100.00000	25.88175			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.17716	100.00000	21.12586			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	38.70567	100.00000	38.61088			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.12365	100.00000	17.07018			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.61437	100.00000	11.57811			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.33354	100.00000	9.30441			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.66565	8.80000	103.64126			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	39.10767	100.00000	39.02158			2,200,000,000.00	22,000	478,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.26631	100.00000	15.22933			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.70670	100.00000	15.67213			5,500,000,000.00	55,000	15,045,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	21.55001	100.00000	21.49780			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	19.84606	100.00000	19.79799			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	22.11293	100.00000	22.06399			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	11.17888	100.00000	11.15181			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	7.98482	100.00000	7.96526			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.32710	2.75000	100.31965			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On	31/03/2028	Spot Bond			2.60000	104.04290	2.60000	104.02704			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	49.85345	100.00000	49.62165			0.00	0	6,000,000.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.84282	100.00000	8.81521			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	10.75624	100.00000	10.70894			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	9.64097	100.00000	9.59856			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.34408	100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	72.82947	100.00000	72.66829			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	65.51519	100.00000	65.35648			0.00	0	400,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	19.43180	100.00000	19.38903			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.41772	100.00000	10.39248			0.00	0	200,000.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.88281	2.60000	102.86383			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	50.33279	100.00000	50.22108			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	46.56719	100.00000	46.46385			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA238	On	20/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244		1,100,000,000,000.00	11,000,000	11,000,000	11,000,000.00
IVA243	On	25/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	64.97992	100.00000	64.82250			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.80787	100.00000	7.78896			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	29.30049	100.00000	29.22951			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	10.84741	100.00000	10.79971			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	89.38422	100.00000	88.95031			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF002	On	01/08/2013	Spot Bond			100.00000	57.49520	100.00000	57.24236			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	79.27188	100.00000	78.94432			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	62.77600	100.00000	62.62393			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	62.40679	100.00000	62.25561			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	76.46245	100.00000	76.31164			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	72.77915	100.00000	72.64286			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.32250	100.00000	2.31362			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	74.77739	100.00000	74.62990			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	69.71352	100.00000	69.55922			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	18.21788	100.00000	18.17778			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	42.05926	100.00000	41.95737			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	18.10443	100.00000	18.06057			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	14.48361	100.00000	14.42916			9,000,000,000.00	90,000	9,910,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	69.64334	100.00000	69.64333			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	46.56719	100.00000	46.46385			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ017On	28/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			100.00000	57.24236	100.00000	56.99064			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	63.29863	100.00000	63.14529			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	30.95238	100.00000	30.87740			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	56.47978	100.00000	56.34295			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	26.90610	100.00000	26.84092			0.00	0	500,000.00
MBF026 On	05/10/2012	Spot Bond			100.00000	95.74059	100.00000	95.49383			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.66426	100.00000	22.60936			0.00	0	500,000.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.68260	100.00000	16.63051		489,960,000,000.00	4,899,600	134,983,200.00	
MBP011 On	30/01/2013	Spot Bond			100.00000	90.30964	100.00000	90.09255			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	90.43889	100.00000	90.22096			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	41.95385	100.00000	41.85221			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	94.06719	100.00000	93.82965			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17UOn	23/11/2012	Spot Bond			100.00000	85.10820	100.00000	84.91345			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	41.98038	100.00000	41.87868			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	86.40670	100.00000	86.20760			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	39.88486	100.00000	39.78824			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.65419	100.00000	30.57993			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	21.17823	100.00000	21.12636			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	20.98119	100.00000	20.93036			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.30308	100.00000	4.29266			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.50557	100.00000	10.48012			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.91205	8.00000	108.88871			80,000,000.00	10,000	10,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	81.35358	100.00000	99.72900			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.04068	100.00000	23.08354			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	27.31078	100.00000	27.25033			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	27.37280	100.00000	27.31222		1,200,000,000,000.00		12,000,000	4,000,000.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.66526	100.00000	13.63502			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.06749	100.00000	9.04753			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.92134	100.00000	8.90171			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.76906	8.59000	103.74522			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.75155	9.34000	101.72632			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.87533	10.01000	101.84829			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	25.87919	100.00000	25.82192			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	14.37500	100.00000	14.34018			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.80186	100.00000	8.78054			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.76748	100.00000	12.73655			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	20.69153	100.00000	20.64598			8,600,000,000.00	86,000	28,714,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.51740	100.00000	16.46527			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.49717	8.78500	102.47310			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	56.09539	100.00000	55.95800			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	104.28754	8.00000	104.26518			168,000,000.00	21,000	10,679,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	32.01915	100.00000	31.94868			5,500,000,000.00	55,000	4,145,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	19.85264	100.00000	19.80894			0.00	0	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	13.39964	100.00000	13.37015			3,500,000,000.00	35,000	4,265,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	47.67891	100.00000	47.57339			0.00	0	0.00
MTNC09On	18/09/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
MTNC10On	06/12/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	6.22528	100.00000	6.21020			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202	On	14/08/2020			100.00000	0.10651	100.00000	0.10625			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	6.52074	100.00000	6.50495			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	6.60133	100.00000	6.58534			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	6.11784	100.00000	6.10302			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	6.18230	100.00000	6.16733			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	6.28975	100.00000	6.27452			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	6.34347	100.00000	6.32810			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	6.40793	100.00000	6.39242			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	6.56909	100.00000	6.55318			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	6.67654	100.00000	6.66036			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	6.79472	100.00000	6.77826			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	6.90216	100.00000	6.88544			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	6.95588	100.00000	6.93904			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	7.60053	100.00000	7.58212			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	8.35262	100.00000	8.33238			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.10651	100.00000	0.10625			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.10651	100.00000	0.10625			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	29.37910	100.00000	29.30793			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK11B	On	27/10/2014			100.00000	20.92964	100.00000	20.87894				0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	19.80114	100.00000	19.75318				0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	8.96994	100.00000	8.94822				0.00	0	0.00
NBK14B	On	27/08/2015			100.00000	15.43500	100.00000	15.36711				0.00	0	0.00
NBK15B	On	27/08/2017			100.00000	8.63149	100.00000	8.59353				0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	23.57383	100.00000	23.52193			3,100,000,000.00	0.00	31,000	15,969,000.00
NBK2B	On	15/09/2015			100.00000	16.00221	100.00000	15.96345				0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	11.79878	100.00000	11.77239			3,000,000,000.00	0.00	30,000	6,970,000.00
NBK4	On	28/10/2024			100.00000	0.02242	100.00000	0.02238				0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	62.59245	100.00000	62.44082				0.00	0	200,000.00
NBK6A	On	19/04/2015			100.00000	24.38895	100.00000	24.33497				0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	17.50954	100.00000	17.46712				0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	8.95354	100.00000	8.93185				0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	38.77727	100.00000	38.69191				0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	31.92534	100.00000	31.84800				0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	18.92332	100.00000	18.88166			5,500,000,000.00	0.00	55,000	11,545,000.00
NBK9B	On	23/03/2016			100.00000	12.36181	100.00000	12.33187				0.00	0	0.00
NBK11	On	31/03/2013			100.00000	77.81521	100.00000	77.63668				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN17 On	24/01/2013	Spot Bond			100.00000	91.26332	100.00000	91.04074			0.00	0	0.00
NCLN19 On	07/03/2013	Spot Bond			100.00000	82.50295	100.00000	82.31961			0.00	0	0.00
NCLN43 On	28/08/2014	Spot Bond			100.00000	25.77127	100.00000	25.72238			0.00	0	0.00
NCLN44 On	17/09/2014	Spot Bond			100.00000	42.87398	100.00000	42.79286			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	24.57750	100.00000	24.53099			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	23.30816	100.00000	23.26406			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	20.46908	100.00000	20.41948			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	81.62039	100.00000	81.44100			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	66.44490	100.00000	66.28394			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	66.24257	100.00000	66.08209			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	66.24257	100.00000	66.08209			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	66.24257	100.00000	66.08209			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	18.97129	100.00000	18.92532			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.35006	100.00000	18.30560			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.97628	100.00000	17.93273			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.36563	100.00000	15.32801			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.78341	100.00000	10.76301			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	11.98273	100.00000	11.95339			0.00	0	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	10.62126	100.00000	10.60117			0.00	0	0.00
NCLN64	On	25/01/2016			100.00000	13.38108	100.00000	13.34867			0.00	0	0.00
NCLN65	On	25/01/2016			100.00000	14.07454	100.00000	14.04045			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	13.30472	100.00000	13.27248			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	12.92027	100.00000	12.88897			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	94.70269	100.00000	94.54380			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	7.68735	100.00000	7.67277			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	56.08592	100.00000	55.95004			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	29.78047	100.00000	29.72151			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	29.71518	100.00000	29.65635			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	20.51342	100.00000	20.42222			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	9.73675	100.00000	9.69393			0.00	0	0.00
NED11	On	17/09/2015			100.00000	23.45616	100.00000	23.40453			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	101.29848	100.00000	101.02470			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	84.01389	100.00000	83.83046			0.00	0	0.00
NED6	On	20/09/2013			100.00000	53.99182	100.00000	53.87297			0.00	0	0.00
NED8	On	08/02/2014			100.00000	38.85595	100.00000	38.77041			0.00	0	5,800,000.00
NED9	On	06/07/2017			100.00000	8.77027	100.00000	8.74903			0.00	0	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	19.99710	100.00000	19.95309			0.00	0	0.00
NEDH1BOn	20/11/2018	Spot Bond			100.00000	10.77499	100.00000	10.74889			0.00	0	0.00
NET41 On	16/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
NHM001On	04/09/2015	Spot Bond			100.00000	9.13836	100.00000	9.09773			0.00	0	0.00
NILB10 On	08/12/2016	Spot Bond			100.00000	10.10458	100.00000	10.08140			0.00	0	0.00
NMP20NOn	24/07/2020	Spot Bond			100.00000	10.61654	100.00000	10.59317			0.00	0	0.00
NQ1A10On	22/05/2020	Spot Bond			100.00000	11.10050	100.00000	11.07361			0.00	0	0.00
NQ1A11On	22/05/2016	Spot Bond			6.82500	98.75671	6.82500	98.73855			0.00	0	0.00
NQ1A12On	22/05/2014	Spot Bond			6.58500	99.56791	6.58500	99.55024			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond			100.00000	56.89657	100.00000	56.75873			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond			100.00000	16.13466	100.00000	16.08428			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond			100.00000	11.31125	100.00000	11.28386			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond			6.92500	99.59051	6.92500	99.57193			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond			100.00000	57.08188	100.00000	56.94359			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond			100.00000	16.35202	100.00000	16.30097			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond			100.00000	11.52201	100.00000	11.49409			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			7.32500	99.61708	7.32500	99.59743			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	57.32895	100.00000	57.19007			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C14On	22/05/2015	Spot Bond			100.00000	16.75245	100.00000	16.70014			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	85.31875	100.00000	85.12307			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	57.36499	100.00000	57.22601			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	85.44462	100.00000	85.24864			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	57.57089	100.00000	57.43141			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	85.50754	100.00000	85.31143			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	57.82825	100.00000	57.68816			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	58.16284	100.00000	58.02194			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	8.87706	100.00000	8.85555			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	98.87981	8.21500	98.85796			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	55.99263	100.00000	55.86484			0.00	0	36,109,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	38.83812	100.00000	38.75263			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	16.02764	100.00000	15.99217			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	69.21810	100.00000	69.06490			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	16.55441	100.00000	16.51797			0.00	0	2,400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.81060	100.00000	7.79269			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	15.45884	100.00000	15.42462			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	62.66601	100.00000	62.51419			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On	18/04/2014	Spot Bond			100.00000	30.52834	100.00000	30.45438			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	30.36500	100.00000	30.29144			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	10.67073	100.00000	10.64487			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	21.12252	100.00000	21.07135			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			100.00000	59.05653	100.00000	58.79683			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			100.00000	18.24826	100.00000	18.16802			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	12.80178	100.00000	12.77077			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	12.85604	100.00000	12.82489			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	12.88859	100.00000	12.85736			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	13.66989	100.00000	13.63678			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	14.53801	100.00000	14.50278			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	19.96370	100.00000	19.91533			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	19.39048	100.00000	19.34756		12,000,000,000.00	0.00	120,000	110,306,000.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	60.97066	100.00000	60.82296			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	29.99403	100.00000	29.92137			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	60.88922	100.00000	60.74171			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	29.77420	100.00000	29.70208			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	12.66804	100.00000	12.63735			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA1UOn	31/10/2012	Spot Bond			100.00000	90.50520	100.00000	90.28659			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.73683	100.00000	4.71600			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	90.86975	100.00000	90.65026			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	12.50000	100.00000	12.47635			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	19.42662	100.00000	19.37956			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	5.64786	100.00000	5.63403			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	51.32445	100.00000	66.23391			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	50.17157	100.00000	50.06023			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond			100.00000	86.32376	100.00000	86.12532			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.00000	31.09904	100.00000	31.02370			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	83.68700	100.00000	83.50468			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	100.98741	100.00000	100.71520			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	67.39025	100.00000	67.22700			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	67.57236	100.00000	67.40867			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	46.43630	100.00000	46.32381			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	101.03713	100.00000	100.76480			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On	15/06/2014	Spot Bond			100.00000	31.22387	100.00000	31.14823			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	83.86832	100.00000	83.68560			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	67.87589	100.00000	67.71146			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	46.51994	100.00000	46.40725			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	101.12416	100.00000	100.85159			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	31.50290	100.00000	31.42658			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	68.42223	100.00000	68.25648			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	101.34795	100.00000	101.07477			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	31.81130	100.00000	31.73423			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.00000	68.90787	100.00000	68.74094			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			100.00000	39.79029	100.00000	39.69390			0.00	0	0.00
PRP1A3	On	01/10/2012	Spot Bond			100.00000	96.76669	100.00000	96.51470			0.00	0	0.00
PRP1B3	On	01/10/2012	Spot Bond			100.00000	96.79052	100.00000	96.53846			0.00	0	0.00
PRP1C3	On	01/10/2012	Spot Bond			100.00000	96.88582	100.00000	96.63351			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	19.66622	100.00000	19.62293			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00212	100.00000	0.00212		10,000,000,000,000.00		100,000,000	100,000,000.00
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			5.35000	122.27974	5.36000	122.23102		174,662,680,500,000.00	647,230,000	21,163,879,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On	15/09/2015	Spot Bond			100.00000	8.74054	100.00000	8.72130			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.88469	100.00000	3.87613			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	54.96950	100.00000	54.84849			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.27000	130.77964	7.28000	130.64926		92,820,636,687,080.00	767,625,404	9,587,658,497.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00094	100.00000	0.00094		10,000,000,000,000.00	100,000,000	100,000,000.00	
R188P	On	21/12/2027	Spot Bond			100.00000	0.00042	100.00000	0.00042		10,000,000,000,000.00	100,000,000	100,000,000.00	
R189	On	31/03/2013	Spot Bond			218.28811	100.96070	218.79054	100.42098		27,504,301,860,000.00	126,000,000	1,185,000,000.00	
R197	On	07/12/2023	Spot Bond			1.47000	271.20023	1.47000	271.16740		92,937,222,000.00	63,222,600	109,906,837.00	
R201	On	21/12/2014	Spot Bond			4.80000	110.39728	4.79500	110.39420		2,180,400,000,000.00	454,250,000	2,934,053,400.00	
R202	On	07/12/2033	Spot Bond			2.09000	199.28544	2.09000	199.25796		1,231,548,384,000.00	589,257,600	1,259,858,851.00	
R2023	On	28/02/2023	Spot Bond			8.00000	98.52350	8.00000	98.50215		17,920,000,000,000.00	240,000,000	2,953,716,000.00	
R203	On	15/09/2017	Spot Bond			5.81000	110.42310	5.82000	110.36034		23,630,739,930,000.00	067,253,000	6,551,647,440.00	
R204	On	21/12/2018	Spot Bond			6.11000	111.54496	6.12000	111.47213		10,972,014,170,000.00	795,747,000	4,721,593,035.00	
R2048	On	28/02/2048	Spot Bond			8.75000	100.30802	8.75000	100.28429		6,081,250,000,000.00	695,000,000	538,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	30.41661	100.00000	30.34293		0.00	0	0.00	
R206	On	15/01/2014	Spot Bond			4.94500	104.47933	4.92500	104.49171		11,062,755,211,000.00	237,159,800	2,979,695,880.00	
R207	On	15/01/2020	Spot Bond			6.38500	106.17447	6.39500	106.09670		22,128,983,591,000.00	465,776,600	6,137,520,000.00	
R208	On	31/03/2021	Spot Bond			6.57000	104.21981	6.58500	104.10382		24,427,687,050,000.00	718,065,000	7,860,752,115.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			7.99500	84.44941	8.00000	84.38626			23,686,034,970,000.00	962,606,000	9,117,249,312.00
R210	On	31/03/2028	Spot Bond			1.78000	155.08722	1.78000	155.06711			17,800,106,800.00	10,000,060	44,313,190.00
R211	On	31/01/2017	Spot Bond			0.58000	121.25560	0.58000	121.24385			0.00	0	1,210,100,433.00
R212	On	31/01/2022	Spot Bond			1.42000	124.75742	1.42000	124.74250			110,760,000,000.00	78,000,000	924,811,350.00
R213	On	28/02/2031	Spot Bond			7.76500	92.80852	7.77000	92.74303			15,487,012,960,000.00	994,464,000	3,124,979,000.00
R214	On	28/02/2041	Spot Bond			6.50000	100.22998	6.50000	100.21227			7,484,880,000,000.00	151,520,000	4,878,767,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	66.37350	100.00000	66.22740			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	44.24900	100.00000	44.15160			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	29.49933	100.00000	29.43440			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	19.66622	100.00000	19.62293			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.11081	100.00000	13.08196			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.74054	100.00000	8.72130			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.82703	100.00000	5.81420			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.88469	100.00000	3.87613			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	53.53604	100.00000	53.41756			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	35.69069	100.00000	35.61170			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On	21/06/2014	Spot Bond			100.00000	23.79380	100.00000	23.74114			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	15.86253	100.00000	15.82742			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.57502	100.00000	10.55162			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.05001	100.00000	7.03441			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.70001	100.00000	4.68961			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.13334	100.00000	3.12640			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.08889	100.00000	2.08427			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.39260	100.00000	1.38951			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.92840	100.00000	0.92634			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.61893	100.00000	0.61756			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.41262	100.00000	0.41171			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.27508	100.00000	0.27447			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.18339	100.00000	0.18298			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12226	100.00000	0.12199			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08151	100.00000	0.08132			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05434	100.00000	0.05422			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03622	100.00000	0.03614			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02415	100.00000	0.02410			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On	21/06/2023	Spot Bond			100.00000	0.01610	100.00000	0.01606			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01073	100.00000	0.01071			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00716	100.00000	0.00714			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00477	100.00000	0.00476			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00318	100.00000	0.00317			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00212	100.00000	0.00212			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00141	100.00000	0.00141			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00094	100.00000	0.00094			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00063	100.00000	0.00063			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00042	100.00000	0.00042			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	36.17453	100.00000	36.08689			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	63.51312	100.00000	63.35925		1,200,000,000,000.00	12,000,000	4,000,000.00	
RCSB03	On	15/07/2016	Spot Bond			100.00000	14.42008	100.00000	14.38515			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.01275	100.00000	17.95651			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.17122	100.00000	2.16167			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	82.03619	100.00000	81.96040			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	54.25726	100.00000	54.08600			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	54.25726	100.00000	54.08600			0.00	0	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	45.85249	100.00000	45.64865			0.00	0	0.00
RDFB01	On	30/03/2015			100.00000	17.97898	100.00000	17.93542			0.00	0	0.00
RDFC04	On	06/09/2013			100.00000	69.20819	100.00000	69.12306			0.00	0	0.00
RDFC05	On	06/12/2012			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
RES010	On	21/09/2012			100.00000	100.71260	100.00000	100.44332			0.00	0	0.00
RES05	On	17/10/2012			100.00000	92.95036	100.00000	92.71799			0.00	0	0.00
RES06	On	18/10/2014			100.00000	22.49505	100.00000	22.44055			0.00	0	0.00
RES07	On	14/02/2013			5.87500	103.31409	5.87500	103.29786			0.00	0	0.00
RES11	On	14/11/2012			100.00000	87.75002	100.00000	87.54499			0.00	0	0.00
RES12	On	20/08/2015			100.00000	16.37488	100.00000	16.30287			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	26.77675	100.00000	26.71116			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	84.24191	100.00000	84.05175			0.00	0	0.00
RP002	On	28/02/2013			100.00000	84.37573	100.00000	84.18527			0.00	0	0.00
RP004	On	25/11/2014			100.00000	23.41558	100.00000	23.35885			0.00	0	0.00
RP005	On	31/03/2017			100.00000	13.17793	100.00000	13.15185			0.00	0	0.00
RP006	On	30/04/2019			100.00000	12.83902	100.00000	12.80791			0.00	0	0.00
RP007	On	30/04/2016			100.00000	14.72997	100.00000	14.69429			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP008	On	30/04/2016	Spot Bond			100.00000	14.72997	100.00000	14.69429			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	63.28106	100.00000	63.00277			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	53.21828	100.00000	52.98425			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.00000	44.64292	100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	39.22600	100.00000	39.12993			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	34.77484	100.00000	34.70600			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	21.37569	100.00000	21.32391			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.74915	5.25000	100.73497			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.60942	100.00000	0.60792			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	75.00001	100.00000	75.00000			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.65558	100.00000	2.64914			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	92.55533	100.00000	92.36948			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.83141	100.00000	13.80080			1,300,000,000.00	13,000	6,087,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.12258	100.00000	8.10717			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	85.70530	100.00000	85.50736			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	16.81799	100.00000	16.78097			0.00	0	32,200,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	9.82837	100.00000	9.80456			0.00	0	433,800.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On	01/12/2017	Spot Bond			8.00000	109.68905	8.00000	109.66554			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.05342	100.00000	8.03390			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.66558	100.00000	7.64700			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	9.65803	100.00000	9.62753			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	22.48032	100.00000	22.43084			0.00	0	18,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	69.23197	100.00000	69.07874			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.86584	100.00000	12.83735			0.00	0	7,500,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	123.35698	5.75000	123.32786			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	46.05950	100.00000	45.95812			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	66.61790	100.00000	66.47046			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	27.72152	100.00000	27.66050			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	27.72152	100.00000	27.66050			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	21.00121	100.00000	20.95497			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	67.11671	100.00000	66.96897			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.90467	100.00000	13.87407			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	27.72152	100.00000	27.66050			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	27.72152	100.00000	27.66050			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	69.21810	100.00000	69.06490			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	69.21810	100.00000	69.06490			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.70690	100.00000	9.68339			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	27.28902	100.00000	27.22219			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.52736	100.00000	25.61366			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	11.30085	100.00000	11.27347			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	65.67943	100.00000	65.52032			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	40.36073	100.00000	40.26295			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.63663	100.00000	14.60442			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	40.34928	100.00000	40.25153			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.83504	100.00000	10.80879			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.38080	100.00000	7.36291			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.92429	100.00000	0.92225			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.84597	100.00000	9.61731			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.28109	100.00000	12.25391			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.27667	10.05000	103.24916			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.19849	100.00000	9.16977			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.65541	100.00000	19.60779			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.52524	100.00000	9.49550			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24	On	23/05/2019	Spot Bond			100.00000	7.37688	100.00000	7.35901			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.74970	8.00000	104.73472			664,000,000.00	83,000	3,917,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.47369	100.00000	10.45064			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.25687	100.00000	11.23210			0.00	0	1,600,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	73.69581	100.00000	73.53359			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.28107	100.00000	17.24303			1,700,000,000.00	17,000	4,383,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	63.78786	100.00000	63.64229			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.84427	100.00000	6.82912			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.54896	100.00000	5.53675			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	12.55146	100.00000	12.52105			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	81.86271	100.00000	81.69732			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.80113	100.00000	2.79434			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04497	100.00000	0.04485			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.84102	6.50000	100.82920			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.43677	100.00000	10.41149			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	65.55693	100.00000	65.39812			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	18.35787	100.00000	18.31340			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS04	On	29/06/2017	Spot Bond			100.00000	11.10101	100.00000	11.07413			25,000,000,000,000.00	250,000,000	250,000,000.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.66637	8.75000	102.65024			2,187,666,250,000.00	250,019,000	250,781,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	53.02712	100.00000	52.91041			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.03453	100.00000	14.00363			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	58.99684	100.00000	58.86627			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	13.90467	100.00000	13.87407			0.00	0	10,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	27.41822	100.00000	27.35181			1,500,000,000,000.00	15,000,000	5,000,000.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.32588	100.00000	10.30087			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	15.19614	100.00000	15.15932			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.32375	100.00000	8.30359			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	15.60343	100.00000	15.56890			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.32714	100.00000	16.27616			1,500,000,000,000.00	15,000,000	5,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.44125	100.00000	9.41813			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	11.00302	100.00000	10.97636			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	8.74117	100.00000	8.71388			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.78067	100.00000	9.75545			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.97624	6.75000	102.95282			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	23.88507	100.00000	23.84756			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007 On	15/01/2020	Spot Bond			7.25000	101.16791	7.25000	101.14834			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	8.26804	100.00000	8.24222			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	97.89775	8.75000	97.84188			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	99.82597	13.50000	99.73906			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	2.33670	100.00000	2.32743			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN882 On	27/02/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	50.33279	100.00000	50.22108			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	50.33279	100.00000	50.22108			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	46.56719	100.00000	46.46385			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	50.33279	100.00000	50.22108			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	50.33279	100.00000	50.22108			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870		1,100,000,000,000.00	11,000,000	11,000,000.00	
SYN933 On	19/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN939	On	16/11/2012			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN940	On	20/09/2012			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN941	On	20/11/2012			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN942	On	20/11/2012			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN943	On	16/11/2012			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN944	On	22/11/2012			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN945	On	23/11/2012			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN946	On	27/11/2012			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	25.45469	100.00000	25.39835			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	13.00328	100.00000	12.97450			0.00	0	0.00
T018	On	15/07/2014			100.00000	32.39125	100.00000	32.31996			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	38.71759	100.00000	38.63236			0.00	0	0.00
TFS100	On	22/01/2013			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
TFS101	On	06/02/2013			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
TFS102	On	14/12/2012			100.00000	99.99993	100.00000	100.00000			0.00	0	0.00
TFS103	On	14/03/2013			100.00000	70.71061	100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	100.43483	6.27500	100.41788			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	63.24918	100.00000	63.09596			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On	18/04/2013	Spot Bond			100.00000	62.33540	100.00000	62.18438			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	15.69719	100.00000	15.65916			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.38705	8.00000	103.36502			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.01139	6.27000	99.99441			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	39.38264	100.00000	39.30467			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	39.06598	100.00000	38.94401			0.00	0	10,000,000.00
TFS98	On	14/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.27613	100.00000	8.25030			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.51515	100.00000	8.48857			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.87793	100.00000	8.85839			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.02905	100.00000	9.00086			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.12855	100.00000	10.09693			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	14.66997	100.00000	14.62417			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	92.64727	100.00000	92.41623			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	11.87823	100.00000	11.84946			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	92.57997	100.00000	92.34910			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A3 On	18/10/2012	Spot Bond			100.00000	93.49931	100.00000	93.26615			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	92.77274	100.00000	92.54138			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	93.02367	100.00000	92.79170			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.26278	100.00000	7.24518			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.77949	100.00000	7.76065			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.12397	100.00000	8.10429			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.81293	100.00000	8.79158			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.27224	100.00000	9.24977			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.14088	100.00000	14.10662			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	11.55696	100.00000	11.52896			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	13.82724	100.00000	13.79374			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	11.82284	100.00000	11.79420			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.95174	100.00000	7.93248			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	8.06656	100.00000	8.04702			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	8.12397	100.00000	8.10429			0.00	0	300,000.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	11.64558	100.00000	11.61737			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	11.82284	100.00000	11.79420			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	12.43217	100.00000	12.40205			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.69811	100.00000	8.67703			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	12.43217	100.00000	12.40205			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	13.31846	100.00000	13.28619			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.84637	100.00000	9.82252			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	13.26307	100.00000	13.23093			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	17.69452	100.00000	17.65166			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	14.43943	100.00000	14.40446			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	17.86070	100.00000	17.81743			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	44.79335	100.00000	44.68483			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	26.59783	100.00000	26.53896			1,900,000,000.00	19,000	3,981,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.30109	6.00000	103.28465			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.47591	100.00000	13.44625			168,220,000,000.00	1,682,200	1,004,433,200.00
TN20	On	17/09/2020	Spot Bond			100.00000	15.74684	100.00000	15.71219			19,307,100,000,000.00	193,071,000	363,000,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	14.39314	100.00000	14.36146			230,000,000,000.00	2,300,000	110,650,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.04056	100.00000	10.01847			6,400,000,000,000.00	64,000,000	162,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.64559	100.00000	11.61996			877,000,000,000.00	8,770,000	34,550,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.09654	100.00000	7.06316			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.26364	100.00000	7.22947			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.47531	100.00000	7.44015			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.49759	100.00000	7.46232			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	8.54478	100.00000	8.50459			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	14.53271	100.00000	14.46435			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.36026	10.00000	100.33251			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.35128	9.75000	100.32421			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.35293	100.00000	10.32535			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	52.03428	100.00000	51.93556			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	11.05984	100.00000	11.03509			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	88.51250	100.00000	88.30902			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	30.65354	100.00000	30.57928			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.67835	100.00000	12.64763			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.44283	100.00000	19.39573			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	11.79698	100.00000	11.77058			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	88.21920	100.00000	88.00965			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	41.01118	100.00000	40.91183			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	88.24636	100.00000	88.03674			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	41.09220	100.00000	40.98813			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	88.34413	100.00000	88.13427			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	41.45245	100.00000	41.35202			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	17.32284	100.00000	17.26875			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.37117	100.00000	12.33255			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	10.17392	100.00000	10.14215			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	72.36655	100.00000	72.23104			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.59531	100.00000	12.57142			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	20.10140	100.00000	20.05715			0.00	0	66,736,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.73356	100.00000	11.70679			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	21.55392	100.00000	21.50649			0.00	0	15,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.42037	100.00000	13.39084			1,000,000,000.00	10,000	51,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.81375	100.00000	11.78775			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.59404	100.00000	11.56852			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.49639	100.00000	11.47109			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	45.75778	100.00000	45.65539			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	37.39058	100.00000	37.30783			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.35688	100.00000	10.33408			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	28.53435	100.00000	28.47120			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	23.30297	100.00000	23.25168			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.10609	100.00000	8.08815			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.63365	100.00000	16.59704			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.33408	100.00000	10.31133			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.32995	100.00000	0.32923			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.39406	100.00000	6.38193			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02575	100.00000	0.02570			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On	01/09/2016	Spot Bond			100.00000	6.39406	100.00000	6.38193			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.13234	100.00000	17.09984			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.52725	100.00000	17.49399			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.43132	100.00000	16.40015			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.43132	100.00000	16.40015			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.58044	100.00000	15.55088			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.58044	100.00000	15.55088			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.74560	100.00000	14.71762			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.74560	100.00000	14.71762			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.87620	100.00000	13.84988			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.87620	100.00000	13.84988			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.08289	100.00000	13.05807			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.08289	100.00000	13.05807			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.31204	100.00000	12.28875			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.31204	100.00000	12.28875			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.65408	100.00000	11.63203			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On	18/11/2015	Spot Bond			100.00000	11.03128	100.00000	11.01041			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.24692	100.00000	8.23128			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.79022	100.00000	7.77544			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.33091	100.00000	7.31701			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.33091	100.00000	7.31701			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.93810	100.00000	6.92494			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.55388	100.00000	6.54145			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.16444	100.00000	6.15231			0.00	0	0.00
Total for j-Bonds :											803,193,561,341,880.00	,201,728,864	95,925,923,600.00	

Grand Total: **13,193,829,815,706.00** **!01,760,044** **95,927,461,974.00**