



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 23/08/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.31140	8.31140	8.35290	8.35290		14.82	77,038,366.60	9,269	248,930.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,203.12160	1.20312	1,161.668	20.23	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.22160	0.00022	0.268	20.23	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,053.36140	1.05336	1,011.961	19.04	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.46140	0.00046	0.561	19.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			953.65810	0.95366	912.326	18.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.75810	0.00076	0.926	18.25	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			7.90010	0.00790	5.431	22.39	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			955.00010	0.95500	994.031	22.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			17.21930	0.01722	12.807	20.05	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			664.31930	0.66432	701.407	20.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			13.22890	0.01323	9.717	20.93	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			760.32890	0.76033	798.317	20.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			10.31950	0.01032	7.310	21.71	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			857.41950	0.85742	895.911	21.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			58.69030	0.05869	46.406	16.77	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			305.79030	0.30579	335.006	16.77	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			35.49130	0.03549	27.356	17.86	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			432.59130	0.43259	465.956	17.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			30.50130	0.03050	23.329	18.30	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			477.60130	0.47760	511.929	18.30	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			114.33000	0.11433	95.272	15.47	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			161.43000	0.16143	183.872	15.47	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			82.11270	0.08211	66.735	16.12	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			229.21270	0.22921	255.335	16.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			69.44110	0.06944	55.683	16.45	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			266.54110	0.26654	294.283	16.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			221.54510	0.22155	191.786	14.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			68.64510	0.06865	80.386	14.91	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			189.56130	0.18956	161.525	14.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			86.66130	0.08666	100.125	14.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			183.51330	0.18351	155.833	14.86	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			90.61330	0.09061	104.433	14.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			465.20790	0.46521	426.689	15.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			12.30790	0.01231	15.289	15.16	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			375.32510	0.37533	339.886	15.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			22.42510	0.02243	28.486	15.08	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			293.71040	0.29371	260.859	14.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			40.81040	0.04081	49.459	14.99	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			854.15380	0.85415	813.001	17.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			1.25380	0.00125	1.601	17.56	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			656.92970	0.65693	616.481	16.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			4.02970	0.00403	5.081	16.36	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			608.25710	0.60826	568.131	16.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			5.35710	0.00536	6.731	16.06	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.40780	8.40780	8.45020	8.45020		16.06	1,681,560.00	200	74,799.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			88.98980	0.08899	81.045	21.12	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,138.78980	1.13879	1,173.245	21.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			40.53340	0.04053	36.676	25.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,990.33340	1.99033	2,028.876	25.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			22.91180	0.02291	19.119	27.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,672.71180	2.67271	2,711.319	27.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			153.32320	0.15332	140.621	18.77	0.00	0	29,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			703.12320	0.70312	732.821	18.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			0.00000	0.00000	138.964	18.82	69,481.75	500	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			0.00000	0.00000	741.164	18.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			136.61820	0.13662	125.085	19.24	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			786.41820	0.78642	817.285	19.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			374.55170	0.37455	349.301	15.77	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			224.35170	0.22435	241.501	15.77	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			251.48500	0.25148	232.714	16.94	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			401.28500	0.40129	424.914	16.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			195.12560	0.19513	179.459	17.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			544.92560	0.54493	571.659	17.82	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			519.23690	0.51924	489.613	15.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			119.03690	0.11904	131.813	15.03	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			487.23860	0.48724	458.533	15.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			137.03860	0.13704	150.733	15.18	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			400.47030	0.40047	374.382	15.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			200.27030	0.20027	216.582	15.62	0.00	0	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			592.97920	0.59298	559.029	14.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			92.77920	0.09278	101.229	14.92	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			555.50740	0.55551	522.224	14.88	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			105.30740	0.10531	114.424	14.88	57,211.95	500	11,290.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.50830	8.50830	8.55130	8.55130		16.63	0.00	0	21,472.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			104.70620	0.10471	97.060	23.95	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,103.40620	2.10341	2,138.760	23.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			89.44320	0.08944	82.853	24.94	0.00	0	250.00

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	10.85	Put			2,388.14320	2.38814	2,424.553	24.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			273.54380	0.27354	257.003	18.85	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			822.24380	0.82224	848.703	18.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			195.58210	0.19558	182.689	20.49	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,194.28210	1.19428	1,224.389	20.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			128.23330	0.12823	119.223	22.79	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,776.93330	1.77693	1,810.923	22.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			714.78660	0.71479	683.531	15.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			163.48660	0.16349	175.232	15.17	0.00	0	1,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			648.20010	0.64820	618.295	15.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			196.90010	0.19690	209.995	15.23	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.59830	8.59830	8.64230	8.64230		17.19	0.00	0	6,492.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			495.48490	0.49548	473.200	17.70	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			613.18490	0.61318	634.900	17.70	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			502.22590	0.50223	479.733	17.63	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			599.92590	0.59993	621.433	17.63	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			498.84270	0.49884	476.454	17.67	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			606.54270	0.60654	628.154	17.67	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.71610	8.71610	8.76130	8.76130		17.71	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			632.33580	0.63234	609.623	18.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			871.03580	0.87104	893.523	18.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,059.14990	1.05915	1,028.259	15.87	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			297.84990	0.29785	312.159	15.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.04740	9.04740	9.10550	9.10550		18.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,507.21910	1.50722	1,464.282	16.31	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			401.71910	0.40172	416.882	16.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.37870	9.37870	9.44970	9.44970		19.34	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.31140	8.31140	8.35290	8.35290		14.82	0.00	0	1,240.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			8,490.19910	0.08490	6,918.186	16.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	17/09/2012	Foreign Exchange Future		8.49	Put			22,200.19910	0.22200	24,778.186	16.06	0.00	0	0.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future		8.60	Call			5,869.02500	0.05869	4,640.569	16.77	0.00	0	60.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future		8.60	Put			30,579.02500	0.30579	33,500.569	16.77	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future				8.40780	8.40780	8.45020	8.45020		16.06	0.00	0	77.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		8.59	Call			25,474.15250	0.25474	23,579.870	16.90	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future		8.59	Put			39,454.15250	0.39454	41,799.870	16.90	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future				8.50830	8.50830	8.55130	8.55130			0.00	0	15.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future		8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future		8.69	Put			13,870.00000	0.13870	18,170.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future				8.59830	8.59830	8.64230	8.64230		17.19	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.76	Call			49,548.48620	0.49548	47,319.974	17.70	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.76	Put			61,318.48620	0.61318	63,489.974	17.70	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.74	Call			50,222.58590	0.50223	47,973.334	17.63	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.74	Put			59,992.58590	0.59993	62,143.334	17.63	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.75	Call			49,884.27490	0.49884	47,645.419	17.67	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future		8.75	Put			60,654.27490	0.60654	62,815.419	17.67	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future				13.20160	13.20160	13.19470	13.19470		12.71	0.00	0	11,980.00
£ / R On	17/09/2012	Foreign Exchange Future		11.35	Call			1,844.86490	1.84486	1,851.770	18.72	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future		11.35	Put			0.16490	0.00016	0.170	18.72	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future		12.15	Call			1,048.54130	1.04854	1,055.355	15.44	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future		12.15	Put			3.84130	0.00384	3.755	15.44	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future		13.45	Call			93.14920	0.09315	88.893	13.48	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future		13.45	Put			348.44920	0.34845	337.293	13.48	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future		13.85	Call			30.81080	0.03081	26.539	14.70	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future		13.85	Put			686.11080	0.68611	674.939	14.70	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future				13.35180	13.35180	13.34550	13.34550		13.61	0.00	0	1,980.00
£ / R On	14/12/2012	Foreign Exchange Future		13.70	Call			285.48530	0.28549	280.505	14.41	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future		13.70	Put			639.98530	0.63999	628.705	14.41	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future		14.20	Call			174.66920	0.17467	166.617	15.54	0.00	0	100.00

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£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			1,029.16920	1.02917	1,014.817	15.54	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			397.02450	0.39702	395.908	13.66	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			421.52450	0.42152	414.108	13.66	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			331.55900	0.33156	328.225	14.07	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			536.05900	0.53606	526.425	14.07	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.50800	13.50800	13.50260	13.50260		15.78	0.00	0	2,355.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			846.28210	0.84628	837.587	22.79	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,043.68210	1.04368	1,029.587	22.79	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			763.08110	0.76308	754.242	22.79	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,160.48110	1.16048	1,146.242	22.79	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			582.52630	0.58253	573.672	22.79	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,479.92630	1.47993	1,465.672	22.79	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			922.18770	0.92219	913.681	22.79	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			949.58770	0.94959	935.681	22.79	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10600	0.10600	0.10540	0.10540		17.07	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			52.89030	0.00053	55.040	17.07	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			512.89030	0.00513	455.040	17.07	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10730	0.10730	0.10680	0.10680		19.19	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			330.62820	0.00331	339.974	19.19	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			650.62820	0.00651	609.974	19.19	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.45940	10.45940	10.41410	10.41410		11.88	3,033,226.00	290	23,987.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			965.84110	0.96584	1,010.945	16.78	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			1.74110	0.00174	1.545	16.78	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			669.91960	0.66992	713.901	14.33	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			5.81960	0.00582	4.501	14.33	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			525.09400	0.52509	567.488	13.11	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			10.99400	0.01099	8.088	13.11	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			268.71240	0.26871	300.738	12.29	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			54.61240	0.05461	41.338	12.29	0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			6.72430	0.00672	7.204	15.08	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			792.62430	0.79262	747.804	15.08	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			5.53210	0.00553	5.969	15.33	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			841.43210	0.84143	796.569	15.33	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.59330	10.59330	10.54800	10.54800		13.34	0.00	0	53,794.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			176.33680	0.17634	183.117	14.59	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			628.33680	0.62834	589.817	14.59	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			155.53470	0.15553	160.714	14.90	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			707.53470	0.70753	667.414	14.90	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			98.48890	0.09849	99.497	16.30	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,050.48890	1.05049	1,006.197	16.30	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			388.78670	0.38879	413.112	13.17	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			240.78670	0.24079	219.812	13.17	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			221.84900	0.22185	232.132	14.03	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			493.84900	0.49385	458.832	14.03	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			187.87190	0.18787	195.543	14.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			589.87190	0.58987	552.243	14.43	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,077.65720	1.07766	1,122.003	14.00	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			29.65720	0.02966	28.703	14.00	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			444.91760	0.44492	472.299	13.09	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			196.91760	0.19692	178.999	13.09	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.73520	10.73520	10.68990	10.68990		13.89	0.00	0	250.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			353.12590	0.35313	364.311	14.50	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			633.22590	0.63323	599.111	14.50	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.03820	11.03820	10.99570	10.99570		15.12	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			677.83510	0.67784	701.298	15.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			882.13510	0.88214	863.098	15.39	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.86532	106.86532	106.87352	106.87352			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,883.52000	6.88352	6,875.320		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			6,873.52000	6.87352	6,865.320		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			6,863.52000	6.86352	6,855.320		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			104.20742	104.20742	104.21381	104.21381			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,223.81000	5.22381	5,217.420		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			5,213.81000	5.21381	5,207.420		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			5,203.81000	5.20381	5,197.420		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			110.71778	110.71778	110.72440	110.72440			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			6,734.40000	6.73440	6,727.780		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			6,724.40000	6.72440	6,717.780		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			6,714.40000	6.71440	6,707.780		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			470.53200	470.53200	469.37300	469.37300			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			477.30300	477.30300	476.12800	476.12800			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			422.59000	422.59000	421.54900	421.54900			0.00	0	885.00
ALBI	On	07/02/2013	Index Future			428.67200	428.67200	427.61500	427.61500			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.70010	8.70010	8.70350	8.70350		11.30	0.00	0	8,179.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			303.36760	0.30337	300.500	11.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Put			19.86760	0.01987	20.400	11.95	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future			8.72720	8.72720	8.72950	8.72950		11.92	0.00	0	10,094.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			386.20250	0.38620	378.065	11.48	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			116.70250	0.11670	110.865	11.48	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.76070	8.76070	8.76300	8.76300		12.35	0.00	0	3,801.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			455.50990	0.45551	444.433	11.67	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			202.50990	0.20251	193.733	11.67	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			8.86800	8.86800	8.90400	8.90400		14.28	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.37980	8.37980	8.40920	8.40920		11.49	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			182.50830	0.18251	165.665	11.67	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			43.30830	0.04331	55.864	11.67	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.45930	8.45930	8.48930	8.48930		11.73	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			295.14980	0.29515	277.057	11.69	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			155.84980	0.15585	167.757	11.69	0.00	0	0.00
CF CANIOn	17/09/2012	Can-Do Future			0.09840	0.09840	0.12450	0.12450			0.00	0	11,120.00
CF CANIOn	17/09/2012	Can-Do Future			0.04720	0.04720	0.04030	0.04030			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future			0.11890	0.11890	0.10340	0.10340			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future			0.03420	0.03420	0.04110	0.04110			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.04080	0.04080	0.04640	0.04640			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future			0.15150	0.15150	0.14970	0.14970			0.00	0	4,800.00
CF CANIOn	14/12/2012	Can-Do Future			0.11560	0.11560	0.12520	0.12520			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.71210	8.71210	8.67340	8.67340		13.96	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			52.06990	0.05207	61.850	15.11	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			288.66990	0.28867	259.750	15.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	14/12/2012	Foreign Exchange Future				8.83110	8.83110	8.79290	8.79290		15.37	220,777.50	25	25.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call				215.59950	0.21560	226.646	16.16	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put				462.69950	0.46270	435.546	16.16	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry				8.28850	8.28850	8.33000	8.33000		12.81	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry	8.24	Call				113.16050	0.11316	79.902	13.50	0.00	0	7,000.00
DAAV On	28/08/2012	Any day expiry	8.24	Put				23.16050	0.02316	31.402	13.50	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry	8.31	Call				66.12620	0.06613	40.086	12.93	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry	8.31	Put				46.12620	0.04613	61.586	12.93	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry	8.32	Call				61.35720	0.06136	36.413	13.05	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry	8.32	Put				51.35720	0.05136	67.913	13.05	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry	8.33	Call				56.87830	0.05688	33.027	13.18	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry	8.33	Put				56.87830	0.05688	74.526	13.18	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry				6.76670	6.76670	6.75000	6.75000		12.40	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry	6.74	Call				0.00000	0.00000	61.371	12.55	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry	6.74	Put				0.00000	0.00000	34.671	12.55	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry	6.75	Call				0.00000	0.00000	55.122	12.40	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry	6.75	Put				0.00000	0.00000	38.422	12.40	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry	6.76	Call				0.00000	0.00000	50.197	12.52	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry	6.76	Put				0.00000	0.00000	43.497	12.52	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry	6.77	Call				0.00000	0.00000	45.618	12.64	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry	6.77	Put				0.00000	0.00000	48.918	12.64	0.00	10,000	10,000.00
DAUS On	31/08/2012	Any day expiry				8.29200	8.29200	8.33350	8.33350		13.89	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	7.40	Call				934.00000	0.93400	892.000	23.09	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	7.40	Put				1.00000	0.00100	0.000	23.09	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	7.72	Call				614.00000	0.61400	572.000	19.26	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	7.72	Put				1.00000	0.00100	0.000	19.26	0.00	0	6,170.00
DAUS On	31/08/2012	Any day expiry	8.25	Call				124.00000	0.12400	93.000	14.25	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry	8.25	Put				41.00000	0.04100	51.000	14.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Any day expiry	8.51	Call			25.00000	0.02500	15.000	16.50	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			202.00000	0.20200	233.000	16.50	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.32390	8.32390	8.36540	8.36540		15.36	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			224.00000	0.22400	198.000	15.25	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			109.00000	0.10900	124.000	15.25	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			111.00000	0.11100	95.000	16.32	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			256.00000	0.25600	281.000	16.32	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			967.00000	0.96700	926.000	17.55	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			2.00000	0.00200	2.000	17.55	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			655.00000	0.65500	616.000	15.95	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			10.00000	0.01000	12.000	15.95	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.36020	8.36020	8.40200	8.40200		15.51	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			707.00000	0.70700	669.000	15.16	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			25.00000	0.02500	29.000	15.16	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			307.00000	0.30700	280.000	15.30	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			155.00000	0.15500	170.000	15.30	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			190.00000	0.19000	171.000	16.31	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			298.00000	0.29800	321.000	16.31	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,010.00000	1.01000	969.000	16.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			8.00000	0.00800	9.000	16.04	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.39270	8.39270	8.43500	8.43500		15.97	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			756.00000	0.75600	719.000	15.07	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			41.00000	0.04100	46.000	15.07	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			254.00000	0.25400	234.000	16.48	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			329.00000	0.32900	351.000	16.48	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.42190	8.42190	8.46440	8.46440		16.05	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			306.00000	0.30600	285.000	16.52	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			352.00000	0.35200	373.000	16.52	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			800.00000	0.80000	763.000	15.05	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			56.00000	0.05600	61.000	15.05	0.00	0	7,530.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	01/11/2012	Bond Future			108.28932	108.28932	108.29599	108.29599			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,305.99000	2.30599	2,299.320		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			2,295.99000	2.29599	2,289.320		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			2,285.99000	2.28599	2,279.320		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			8.77654	88.94092	8.81330	88.62567			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			3,212.78000	3.21278	3,528.030		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			8.87208	90.22074	8.91007	89.90085			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			3,195.08000	3.19508	2,875.190		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			3,106.39000	3.10639	2,786.500		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			3,017.83000	3.01783	2,697.940		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			422.68300	422.68300	421.69300	421.69300			0.00	0	239.00
GOVI	On	01/11/2012	GOVI	403.96	Call			177,330.00000	17.73300	187,230.000		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			428.76600	428.76600	427.76100	427.76100			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	07/02/2013	GOVI	432.99	Put			52,290.00000	5.22900	42,240.000		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			52,390.00000	5.23900	42,340.000		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			52,490.00000	5.24900	42,440.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			185.49600	185.49600	185.51000	185.51000			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			188.16600	188.16600	188.17900	188.17900			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			502.20400	502.20400	502.40000	502.40000			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			509.20500	509.20500	509.41100	509.41100			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			4.97000	95.03000	4.97000	95.03000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			4.93000	95.07000	4.93000	95.07000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.82000	95.18000	4.90000	95.10000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.79000	95.21000	4.83000	95.17000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.77000	95.23000	4.81000	95.19000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.77000	95.23000	4.80000	95.20000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.77000	95.23000	4.80000	95.20000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.81000	95.19000	4.84000	95.16000			0.00	0	500.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/09/2013	Jibar Tradeable Future			4.91000	95.09000	4.94000	95.06000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.05000	94.95000	5.08000	94.92000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.19000	94.81000	5.22000	94.78000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.35000	94.65000	5.38000	94.62000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future			6.77800	6.77800	6.75310	6.75310		10.83	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call			184.61270	0.18461	206.499	11.40	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put			21.51270	0.02151	18.499	11.40	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future			6.82840	6.82840	6.80280	6.80280		11.50	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call			273.71260	0.27371	289.432	11.54	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put			100.91260	0.10091	91.032	11.54	0.00	0	0.00
R023 On	01/11/2012	Bond Future			7.09252	106.17160	7.13939	105.82311			0.00	0	1,049.00
R023 On	01/11/2012	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.04	Put			740.78000	0.74078	392.290		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Put			665.94000	0.66594	317.450		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Put			591.17000	0.59117	242.680		0.00	0	0.00
R023 On	07/02/2013	Bond Future			7.16037	107.69938	7.20915	107.34572			0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.04	Put			1,233.01000	1.23301	879.350		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.05	Put			1,159.59000	1.15959	805.930		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.06	Put			1,086.24000	1.08624	732.580		0.00	0	0.00
R023 On	02/05/2013	Bond Future			7.20733	105.18767	7.25773	104.82964			0.00	0	0.00
R023 On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023 On	02/05/2013	Bond Future	7.04	Put			1,558.16000	1.55816	1,200.130		0.00	0	0.00
R023 On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023 On	02/05/2013	Bond Future	7.05	Put			1,485.94000	1.48594	1,127.910		0.00	0	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	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			1,413.78000	1.41378	1,055.750		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.49021	122.83172	5.52274	122.73586		2.47	0.00	0	15,729.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,002.45000	1.00245	1,068.670		0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			247.75000	0.24775	218.110		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,132.35000	2.13235	2,220.870		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			43.13000	0.04313	35.790		0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.50779	124.59922	5.54439	124.50184		2.38	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,142.22000	2.14222	2,221.280		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			206.51000	0.20651	188.190		0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.48383	119.41875	5.52443	119.32036		2.44	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			753.91000	0.75391	795.150		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,201.71000	1.20171	1,144.560		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			764.63000	0.76463	806.260		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,188.09000	1.18809	1,131.330		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			775.44000	0.77544	817.460		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,174.57000	1.17457	1,118.200		0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.50562	129.74364	7.55762	129.21797		11.79	10,120,003.92	78	35,618.00
R186	On	01/11/2012	Bond Future	7.82	Call			4,215.36000	4.21536	4,551.690		0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,609.62000	1.60962	1,420.280		0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			5,439.00000	5.43900	5,822.430		0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			1,089.74000	1.08974	947.500		0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			9,330.93000	9.33093	9,803.240		0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			319.39000	0.31939	266.030		0.00	0	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	8.82	Call			11,979.63000	11.97963	12,482.180	12.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			117.92000	0.11792	94.800	12.65	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.57687	126.31980	7.63077	125.78633		13.00	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,510.87000	9.51087	9,916.690	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,603.79000	1.60379	1,476.140	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,924.59000	1.92459	2,075.160	12.63	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,373.67000	8.37367	7,990.770	12.63	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,761.88000	2.76188	2,957.530	12.75	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,600.23000	6.60023	6,262.410	12.75	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.63204	127.96666	7.68758	127.42659		13.19	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,316.89000	4.31689	4,549.880	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,049.40000	7.04940	6,742.320	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,233.75000	4.23375	4,463.720	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,166.39000	7.16639	6,856.290	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,275.20000	4.27520	4,506.680	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,107.72000	7.10772	6,799.130	13.04	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			214.26786	214.26786	214.29242	214.29242			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			4,697.58000	4.69758	4,722.140		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			4,707.58000	4.70758	4,732.140		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			4,717.58000	4.71758	4,742.140		0.00	0	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	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			272.25167	272.25167	272.27275	272.27275			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			5,282.75000	5.28275	5,261.670		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			5,272.75000	5.27275	5,251.670		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			5,262.75000	5.26275	5,241.670		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			4.83111	111.10736	4.85795	111.05113		1.60	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			645.12000	0.64512	686.170	1.61	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			118.91000	0.11891	103.730	1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.74302	108.29712	4.77414	108.23996		1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			694.90000	0.69490	729.760	1.65	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			317.76000	0.31776	295.460	1.65	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.59794	109.70904	4.63365	109.65137		1.47	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			176.93000	0.17693	189.960	1.43	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,141.14000	1.14114	1,096.500	1.43	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			180.71000	0.18071	193.950	1.43	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,128.59000	1.12859	1,084.160	1.43	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			184.55000	0.18455	198.010	1.43	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,116.09000	1.11609	1,071.880	1.43	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			199.95510	199.95510	199.96714	199.96714			0.00	0	49,243.00
R202	On	01/11/2012	Bond Future	191.99	Call			7,977.14000	7.97714	7,965.100		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	01/11/2012	Bond Future	192.00	Call			7,967.14000	7.96714	7,955.100		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			7,957.14000	7.95714	7,945.100		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	01/11/2012	Bond Future			6.00268	110.51936	6.04503	110.33348		4.83	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,628.72000	3.62872	3,799.570	5.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			83.68000	0.08368	68.650	5.16	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.04914	112.10965	6.09454	111.92097		4.80	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,481.67000	1.48167	1,576.220	4.77	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,417.51000	1.41751	1,323.380	4.77	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Call			2,892.45000	2.89245	3,029.150	4.94	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			616.06000	0.61606	564.080	4.94	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,813.33000	3.81333	3,967.050	5.04	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			371.67000	0.37167	336.710	5.04	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.06971	109.41239	6.11789	109.22149		4.99	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,412.68000	1.41268	1,493.840	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,239.35000	2.23935	2,129.610	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,378.02000	1.37802	1,457.860	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,284.63000	2.28463	2,173.570	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,395.29000	1.39529	1,475.780	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,261.92000	2.26192	2,151.510	4.93	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.30218	111.52031	6.34430	111.29841		6.03	4,683,853.02	42	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,586.95000	4.58695	4,791.760	6.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			97.45000	0.09745	80.360	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.35428	109.09394	6.39886	108.86871		6.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future	7.29	Call			4,893.50000	4.89350	5,075.330	6.82	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			509.85000	0.50985	466.450	6.82	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.38790	110.51613	6.43471	110.28820		6.57	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,058.99000	2.05899	2,161.740	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,765.55000	2.76555	2,640.370	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,081.48000	2.08148	2,184.970	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,739.03000	2.73903	2,614.590	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,104.12000	2.10412	2,208.350	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,712.69000	2.71269	2,588.990	6.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.96517	105.20737	4.99939	105.16741		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			216.01000	0.21601	237.450	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			156.96000	0.15696	138.440	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.82981	102.95583	4.87453	102.91517		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			230.50000	0.23050	248.130	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			334.69000	0.33469	311.660	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.54381	104.29822	4.60355	104.25725		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			78.09000	0.07809	84.810	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			916.03000	0.91603	881.780	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			79.26000	0.07926	86.060	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			910.25000	0.91025	876.080	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			80.44000	0.08044	87.330	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			904.48000	0.90448	870.400	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			6.60100	105.90025	6.64296	105.65804		7.31	0.00	0	19,077.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	7.58	Call			5,341.01000	5.34101	5,564.870	7.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			109.30000	0.10930	90.950	7.80	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.65981	103.78425	6.70390	103.53841		7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,734.43000	5.73443	5,933.780	8.35	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			576.41000	0.57641	529.920	8.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.70343	105.13739	6.74943	104.88855		7.96	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,005.25000	2.00525	2,105.320	7.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,693.45000	3.69345	3,544.680	7.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,027.91000	2.02791	2,128.750	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,661.02000	3.66102	3,513.020	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,050.73000	2.05073	2,152.340	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,628.79000	3.62879	3,481.560	7.89	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.76260	100.59733	6.80444	100.33306		8.61	0.00	0	9,431.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,544.46000	1.54446	1,672.430	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,509.41000	1.50941	1,373.110	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,549.99000	4.54999	4,774.550	9.12	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			281.34000	0.28134	241.630	9.12	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,609.94000	5.60994	5,849.710	9.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			156.27000	0.15627	131.770	9.26	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.82266	102.04488	6.86637	101.77669		9.00	0.00	0	1,980.00
R208	On	07/02/2013	Bond Future	6.00	Call			624.57000	0.62457	673.170	8.64	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			6,111.39000	6.11139	5,891.800	8.64	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,114.82000	6.11482	6,328.400	9.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			708.77000	0.70877	654.160	9.49	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.86505	99.98066	6.91041	99.70918		9.43	0.00	0	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	02/05/2013	Bond Future	6.65	Call			2,383.49000	2.38349	2,497.470	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,954.63000	3.95463	3,797.130	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,409.22000	2.40922	2,524.030	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,919.47000	3.91947	3,762.800	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,357.92000	2.35792	2,471.060	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,990.01000	3.99001	3,831.670	9.31	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R2On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.15380	80.87522	8.19023	80.55700		17.67	161,750.44	2	7,428.00
R209	On	01/11/2012	Bond Future	8.99	Call			7,016.62000	7.01662	7,281.240	18.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			499.42000	0.49942	445.820	18.60	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.22231	82.03899	8.25980	81.71613		18.80	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			8,177.07000	8.17707	8,410.880	19.74	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,745.25000	1.74525	1,656.200	19.74	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.27580	79.96550	8.31418	79.63869		19.98	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			4,035.40000	4.03540	4,173.300	19.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,862.82000	6.86282	6,673.910	19.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			4,071.50000	4.07150	4,210.250	19.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,809.39000	6.80939	6,621.330	19.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			4,107.78000	4.10778	4,247.380	19.84	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,756.29000	6.75629	6,569.080	19.84	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			152.75876	152.75876	152.76930	152.76930			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			7,779.30000	7.77930	7,768.760		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			7,769.30000	7.76930	7,758.760		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			7,759.30000	7.75930	7,748.760		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			122.21345	122.21345	122.22586	122.22586			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			235.86000	0.23586	223.450		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			225.86000	0.22586	213.450		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			215.86000	0.21586	203.450		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			125.48790	125.48790	125.49784	125.49784			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,507.84000	3.50784	3,497.900		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			3,497.84000	3.49784	3,487.900		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			3,487.84000	3.48784	3,477.900		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			7.96618	92.05160	8.00262	91.72793		15.45	7,087,973.20	77	4,907.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	7.75	Call			1,518.96000	1.51896	1,625.260	15.27	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,797.86000	3.79786	3,580.490	15.27	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			7,230.49000	7.23049	7,502.070	16.36	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			471.64000	0.47164	419.550	16.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.03918	93.37618	8.07677	93.04775		16.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			8,386.66000	8.38666	8,628.370	17.06	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,610.99000	1.61099	1,524.270	17.06	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.09314	91.05678	8.13168	90.72424		17.40	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,063.54000	4.06354	4,204.960	17.18	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,625.33000	6.62533	6,434.210	17.18	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,100.83000	4.10083	4,243.150	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,573.05000	6.57305	6,382.830	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			4,138.31000	4.13831	4,281.520	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,521.08000	6.52108	6,331.750	17.19	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.17253	82.84114	8.21398	82.45704			1,159,775.96	14	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			2,111.61000	2.11161	1,727.510		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			2,015.42000	2.01542	1,631.320		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			1,919.41000	1.91941	1,535.310		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On	17/09/2012	Foreign Exchange Future			16,127.82000	16,127.82000	16,120.20000	16,120.20000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.30620	1.30620	1.31280	1.31280		14.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Call			137.67140	0.01377	111.150	15.18	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Put			309.67140	0.03097	349.150	15.18	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.31250	1.31250	1.31870	1.31870		15.32	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			378.49860	0.03785	349.839	16.13	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			591.49860	0.05915	624.839	16.13	0.00	0	0.00
Total for Derivatives :											105,313,980.34	20,997	1 478 975.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	10.90893	100.00000	10.88250			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	22.49458	100.00000	22.44506			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond		100.00000	9.79457	100.00000	9.77084			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond		5.00000	127.65510	5.00000	127.63797			0.00	0	18,000,000.00
AB05	On	01/09/2012	Spot Bond		100.00000	103.24357	100.00000	102.96453			0.00	0	2,700,000.00
AB06	On	27/03/2015	Spot Bond		100.00000	22.70063	100.00000	22.65067			0.00	0	16,910,000.00
AB07	On	07/03/2014	Spot Bond		100.00000	39.34558	100.00000	39.25897			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond		100.00000	9.04491	100.00000	9.02299			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond		100.00000	15.31693	100.00000	15.28322			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond		100.00000	43.89302	100.00000	43.78668			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond		100.00000	66.80726	100.00000	66.65941			0.00	0	1,200,000.00
ABCP12	On	20/09/2014	Spot Bond		100.00000	31.44928	100.00000	31.37922			0.00	0	2,100,000.00
ABCP13	On	07/12/2023	Spot Bond		100.00000	6.60589	100.00000	6.59127			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04 On	25/02/2015	Spot Bond			100.00000	19.90797	100.00000	19.85974			0.00	0	0.00
ABFN05 On	17/03/2014	Spot Bond			100.00000	31.21246	100.00000	31.13685			0.00	0	0.00
ABFN06 On	17/03/2016	Spot Bond			100.00000	12.05984	100.00000	12.03063			0.00	0	0.00
ABFN07 On	17/03/2018	Spot Bond			100.00000	9.04858	100.00000	9.02667			0.00	0	0.00
ABFN08 On	17/03/2020	Spot Bond			100.00000	8.86172	100.00000	8.84026			0.00	0	0.00
ABFN09 On	17/03/2026	Spot Bond			100.00000	8.99114	100.00000	8.96935			0.00	0	0.00
ABL10A On	15/03/2015	Spot Bond			100.00000	27.78027	100.00000	27.71912			0.00	0	3,700,000.00
ABL10B On	15/03/2015	Spot Bond			100.00000	19.84413	100.00000	19.79605			0.00	0	0.00
ABL11A On	29/09/2014	Spot Bond			100.00000	29.93914	100.00000	29.87325			0.00	0	0.00
ABL11B On	29/09/2014	Spot Bond			100.00000	23.64071	100.00000	23.58344		300,000,000,000.00	3,000,000	6,000,000.00	
ABL12B On	08/03/2015	Spot Bond			100.00000	19.32726	100.00000	19.28045			0.00	0	0.00
ABL13 On	11/10/2016	Spot Bond			100.00000	11.40855	100.00000	11.38091			0.00	0	0.00
ABL7 On	18/02/2013	Spot Bond			100.00000	71.73029	100.00000	71.59745			0.00	0	0.00
ABL8A On	19/09/2013	Spot Bond			100.00000	55.41403	100.00000	55.29206			0.00	0	1,700,000.00
ABL8B On	19/09/2013	Spot Bond			100.00000	45.68354	100.00000	45.57286		4,000,000,000,000.00	40,000,000	10,000,000.00	
ABL9 On	19/02/2013	Spot Bond			100.00000	83.40688	100.00000	83.22234			0.00	0	0.00
ABLC04 On	15/02/2013	Spot Bond			100.00000	87.40032	100.00000	87.26115			0.00	0	0.00
ABLC07 On	15/02/2013	Spot Bond			100.00000	71.87928	100.00000	71.60702			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI01	On	31/03/2013	Spot Bond			100.00000	66.80726	100.00000	66.65941			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	39.92118	100.00000	39.83228			0.00	0	1,700,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	21.87681	100.00000	21.82808			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	92.24947	8.00000	92.22739			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	20.80236	100.00000	20.75658			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.74326	100.00000	16.70269			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	101.64062	9.58000	101.61447			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	11.93936	100.00000	11.91043			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	11.36533	100.00000	11.32986			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	101.28618	4.50000	101.27121			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.82215	100.00000	5.80913			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	19.79592	100.00000	19.75159			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.12769	100.00000	5.11621			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	93.03883	100.00000	92.83160			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.52909	100.00000	5.51670			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	66.80726	100.00000	66.65941			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	66.80726	100.00000	66.65941			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	66.80726	100.00000	66.65941			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On	29/01/2018	Spot Bond			100.00000	2.33446	100.00000	2.33005			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.33446	100.00000	2.33005			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	99.90810	6.82500	99.88972			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.89869	100.00000	6.88560			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.76386	100.00000	12.73965			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	11.18598	100.00000	11.15889			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.75107	100.00000	11.72840			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	23.25649	100.00000	23.20710			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.72012	100.00000	10.69956			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.15315	100.00000	10.13362			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	20.72497	100.00000	20.68499			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	19.83844	100.00000	19.80006			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	8.66992	100.00000	8.64285			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	10.76019	100.00000	10.72659			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.86744	100.00000	18.83095			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	23.29180	100.00000	23.25520			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	17.96563	100.00000	17.90294			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.33796	100.00000	17.30443			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On	01/06/2016	Spot Bond			100.00000	16.63304	100.00000	16.60086			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.31489	100.00000	16.28333			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	8.84180	100.00000	8.81228			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	25.26208	100.00000	25.12588			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	58.41879	100.00000	58.30795			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	10.86715	100.00000	10.81936			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.22989	100.00000	14.20236			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	15.17799	100.00000	15.14458			0.00	0	8,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	21.25278	100.00000	21.20599			0.00	0	8,800,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.13518	100.00000	10.11274			0.00	0	6,500,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.80003	100.00000	12.77185			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	18.52468	100.00000	18.48390			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	32.09410	100.00000	32.02224			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.57898	4.00000	118.56306			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.60589	100.00000	6.59127			0.00	0	2,100,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.84464	100.00000	5.83162			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.24236	100.00000	3.23514			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	58.07534	100.00000	57.93465			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	64.50809	100.00000	64.35182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019 On 20/06/2013 Spot Bond			100.00000	64.85423	100.00000	64.69712			0.00	0	0.00
ACL01U On 30/06/2015 Spot Bond			100.00000	21.09166	100.00000	21.04056			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.00000	47.85894	100.00000	47.74300			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			100.00000	60.06406	100.00000	59.91855			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.00000	47.85894	100.00000	47.74300			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	57.35888	100.00000	57.21993			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	64.36929	100.00000	64.22760			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	106.07005	13.50000	106.03240			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	17.21623	100.00000	17.17453			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	17.44924	100.00000	17.40697			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	20.75788	100.00000	20.70759			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	89.65864	100.00000	89.44259			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	44.34887	100.00000	44.24144			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	44.30119	100.00000	44.19386			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	16.98323	100.00000	16.94210			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.40794	100.00000	1.40527			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	87.03093	100.00000	86.82900			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	87.03093	100.00000	86.82900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068	On	22/02/2014	Spot Bond			100.00000	38.04064	100.00000	37.94848			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	43.70893	100.00000	43.60305			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	14.25007	100.00000	14.22304			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	86.79917	100.00000	86.59731			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.96721	100.00000	11.94457			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.96721	100.00000	11.94457			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	44.93703	100.00000	44.82816			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	15.62650	100.00000	15.58864			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.55376	100.00000	16.51366			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.21314	100.00000	15.17628			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.49243	100.00000	15.45491			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.61533	100.00000	15.57750			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.94057	100.00000	9.91868			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.94057	100.00000	9.91868			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	9.99294	100.00000	9.97095			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	14.98970	100.00000	14.95339			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	9.99294	100.00000	9.97095			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.88819	100.00000	9.86643			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088	On	20/12/2015	Spot Bond			100.00000	23.02119	100.00000	22.97763			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	23.50228	100.00000	23.44535			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	95.76471	100.00000	95.52041			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	44.57936	100.00000	44.47138			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.66854	100.00000	14.63300			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	44.57936	100.00000	44.47138			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	95.76471	100.00000	95.52041			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.75053	100.00000	9.72691			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.74227	100.00000	9.71868			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.75375	100.00000	9.73013			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.51732	100.00000	9.49427			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	44.18196	100.00000	44.07493			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	9.99204	100.00000	9.96784			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	89.35966	100.00000	89.14690			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	61.25185	100.00000	61.10346			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	89.35966	100.00000	89.14690			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	11.98641	100.00000	11.95737			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	31.33185	100.00000	31.25594			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On	31/01/2014	Spot Bond			100.00000	38.28175	100.00000	38.19748			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	39.90977	100.00000	39.81309			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.97738	100.00000	7.95806			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	7.98821	100.00000	7.96886			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.12504	100.00000	7.11152			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	40.37151	100.00000	40.27371			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.94126	100.00000	3.93255			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.81957	100.00000	4.80896			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.98360	100.00000	5.97228			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	4.09771	100.00000	4.08869			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.25448	100.00000	4.24512			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	9.24928	100.00000	9.22687			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	26.76961	100.00000	26.70476			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	26.76961	100.00000	26.70476			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	40.37151	100.00000	40.27371			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	26.77533	100.00000	26.71047			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	23.59440	100.00000	23.53724			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	23.53299	100.00000	23.47598			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL136	On	20/09/2021	Spot Bond			100.00000	9.09564	100.00000	9.07360			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.05386	100.00000	10.02951			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	9.08381	100.00000	9.06181			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.78344	100.00000	9.76191			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	95.95294	100.00000	95.70816			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.83582	100.00000	9.81417			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	23.59440	100.00000	23.53724			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	12.07981	100.00000	12.05055			7,719,600,000.00	77,196	25,732.00
ACL144	On	20/12/2016	Spot Bond			100.00000	11.32870	100.00000	11.30126			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	9.28473	100.00000	9.26224			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	49.51344	100.00000	49.39350			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.80329	100.00000	29.74429			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.57036	100.00000	29.51181			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.48641	100.00000	9.46762			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	38.68410	100.00000	38.59038			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.30060	100.00000	16.26833			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.13931	100.00000	16.10735			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.45241	100.00000	16.41984			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL156	On	20/03/2017	Spot Bond			100.00000	9.46578	100.00000	9.44705			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.10499	100.00000	9.08697			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.32906	100.00000	16.29674			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.43344	100.00000	16.40090			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.41916	100.00000	11.40132			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.92311	100.00000	13.89555			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.37651	100.00000	16.34408			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	33.76091	100.00000	33.67912			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	22.50144	100.00000	22.44694			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	31.02354	100.00000	30.94838			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.88867	100.00000	12.86842			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	10.58206	100.00000	10.55643			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.53320	1.75000	102.52726			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	17.71923	100.00000	17.67630			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	83.49474	100.00000	83.31323		4,600,000,000,000.00	46,000,000	23,000,000.00	
ACL172	On	20/06/2015	Spot Bond			100.00000	17.74084	100.00000	17.69786			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	10.50050	100.00000	10.47507			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.48452	100.00000	9.46154			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL175 On	20/06/2019	Spot Bond			100.00000	8.88896	100.00000	8.86743			0.00	0	0.00
ACL176 On	30/11/2012	Spot Bond			100.00000	83.53650	100.00000	83.35489			0.00	0	0.00
ACL177 On	20/09/2013	Spot Bond			100.00000	45.11881	100.00000	44.96815			0.00	0	0.00
ACL178 On	20/09/2014	Spot Bond			100.00000	24.77614	100.00000	24.69341			0.00	0	0.00
ACL179 On	30/11/2012	Spot Bond			100.00000	83.19853	100.00000	83.01766			0.00	0	0.00
ACL180 On	20/06/2015	Spot Bond			100.00000	17.45672	100.00000	17.37963			0.00	0	0.00
ACL181 On	20/06/2017	Spot Bond			100.00000	10.07879	100.00000	10.03428			0.00	0	0.00
ACL182 On	20/06/2017	Spot Bond			100.00000	9.56661	100.00000	9.52436			0.00	0	0.00
ACL183 On	20/06/2019	Spot Bond			100.00000	8.46588	100.00000	8.42849			0.00	0	0.00
ACL184 On	20/09/2017	Spot Bond			100.00000	9.47913	100.00000	9.42475			0.00	0	0.00
ACL185 On	20/09/2022	Spot Bond			100.00000	8.02973	100.00000	7.96581			0.00	0	0.00
ADB01S On	14/12/2012	Spot Bond			100.00000	80.65496	100.00000	80.48481			0.00	0	0.00
ADB02S On	14/12/2012	Spot Bond			100.00000	80.63182	100.00000	80.46171			0.00	0	0.00
ADB03S On	09/04/2013	Spot Bond			100.00000	67.97871	100.00000	67.82826			0.00	0	0.00
AER01U On	18/11/2016	Spot Bond			100.00000	2.30708	100.00000	2.30150			0.00	0	0.00
AHF1A1 On	21/11/2014	Spot Bond			100.00000	19.30950	100.00000	19.26272			0.00	0	0.00
AHF1B1 On	21/11/2014	Spot Bond			100.00000	19.96995	100.00000	19.92158			0.00	0	0.00
AHF1C1 On	21/11/2014	Spot Bond			100.00000	20.41026	100.00000	20.36081			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	12.82098	100.00000	12.79275			0.00	0	8,600,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	15.25286	100.00000	15.21910			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	24.70062	100.00000	24.64078			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	20.94589	100.00000	20.89979			0.00	0	14,500,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	23.71223	100.00000	23.65479			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	15.25472	100.00000	15.22096			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.20110	100.00000	6.18722			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	34.24640	100.00000	34.17103			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.64228	100.00000	10.61650			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	14.27806	100.00000	14.24645			0.00	0	5,500,000.00
BAW12	On	17/04/2015	Spot Bond			100.00000	18.22331	100.00000	18.16642			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	11.01618	100.00000	10.98179			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	43.26347	100.00000	43.12840			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	23.37482	100.00000	23.32308			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.39370	100.00000	10.36852			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	45.07904	100.00000	44.96983			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	51.14660	100.00000	51.03403			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.82312	100.00000	22.76783			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On	02/10/2014	Spot Bond			100.00000	28.80128	100.00000	28.73754			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.24270	100.00000	15.20896			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	39.54899	100.00000	39.45318			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.03105	100.00000	17.98737			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	64.90772	100.00000	64.75048			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	18.86131	100.00000	18.81562			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	18.82860	100.00000	18.78299			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.27729	100.00000	14.24270			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	18.73046	100.00000	18.68509			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	14.53120	100.00000	14.49600			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	17.90720	100.00000	17.86382			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	17.90720	100.00000	17.86382			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.86577	100.00000	15.82734			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	16.31107	100.00000	16.27156			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	17.49668	100.00000	17.45430			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	18.86131	100.00000	18.81562			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	16.89553	100.00000	16.85459			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			8.00000	101.27805	8.00000	101.25625			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.93893	100.00000	13.90516			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	13.93893	100.00000	13.90516			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	13.93893	100.00000	13.90516			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	24.98201	100.00000	24.92149			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	63.21849	100.00000	63.06534			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	16.59325	100.00000	16.55305			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	12.57785	100.00000	12.53770			0.00	0	1,000,000.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	13.16979	100.00000	13.12776			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	13.07369	100.00000	12.99219			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	21.37080	100.00000	21.31903			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	19.92226	100.00000	19.87400			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	17.84551	100.00000	17.80228			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	16.01064	100.00000	15.91082			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.93252	100.00000	4.92319			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	21.56543	100.00000	21.51319			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	19.62696	100.00000	19.57942			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	12.11541	100.00000	12.08606			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	12.11541	100.00000	12.08606			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5UOn	30/06/2035	Spot Bond				100.00000	14.64811	100.00000	14.61262			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	12.69233	100.00000	12.66159			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	26.08089	100.00000	26.01771			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	18.17980	100.00000	18.13576			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond				100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.89350	100.00000	3.88493			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	9.19243	100.00000	9.17498			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	10.26438	100.00000	10.24491			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	10.87888	100.00000	10.85480			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	28.77073	100.00000	28.70104			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	63.13468	100.00000	62.98174			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	38.38395	100.00000	38.29096			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	37.97836	100.00000	37.88636			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				100.00000	63.80146	100.00000	63.64690			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond				100.00000	39.46364	100.00000	39.36803			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond				100.00000	63.34800	100.00000	63.19453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E On 07/12/2023 Spot Bond			100.00000	9.24676	100.00000	9.22436			0.00	0	0.00
BD311F On 20/09/2014 Spot Bond			100.00000	23.23105	100.00000	23.17477			0.00	0	0.00
BD32AU On 08/05/2014 Spot Bond			100.00000	21.87749	100.00000	21.80919			0.00	0	0.00
BEER01 On 19/07/2013 Spot Bond			100.00000	54.56787	100.00000	54.44775			0.00	0	0.00
BG22A1 On 21/07/2016 Spot Bond			100.00000	10.70848	100.00000	10.68254			0.00	0	0.00
BG22A2 On 21/07/2016 Spot Bond			100.00000	10.76138	100.00000	10.73531			0.00	0	0.00
BG22A3 On 21/07/2016 Spot Bond			100.00000	10.92007	100.00000	10.89361			0.00	0	0.00
BG22B1 On 21/07/2016 Spot Bond			100.00000	11.44906	100.00000	11.42132			0.00	0	0.00
BG22C1 On 21/07/2016 Spot Bond			100.00000	11.97804	100.00000	11.94902			0.00	0	0.00
BG22D1 On 21/07/2016 Spot Bond			100.00000	13.45919	100.00000	13.42659			0.00	0	0.00
BG22YU On 21/07/2016 Spot Bond			100.00000	3.85814	100.00000	3.84879			0.00	0	0.00
BG32A1 On 30/10/2016 Spot Bond			100.00000	8.94413	100.00000	8.92246			0.00	0	0.00
BG32A2 On 30/10/2016 Spot Bond			100.00000	9.31118	100.00000	9.28862			0.00	0	0.00
BG32A3 On 30/10/2016 Spot Bond			100.00000	9.46849	100.00000	9.44555			0.00	0	0.00
BG32A4 On 30/10/2016 Spot Bond			100.00000	9.52092	100.00000	9.49786			0.00	0	0.00
BG32B On 30/10/2016 Spot Bond			100.00000	10.15015	100.00000	10.12555			0.00	0	0.00
BG32C On 30/10/2016 Spot Bond			100.00000	10.98912	100.00000	10.96249			0.00	0	0.00
BG32DU On 30/10/2016 Spot Bond			100.00000	2.41589	100.00000	2.41004			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32YUOn	30/10/2016	Spot Bond				100.00000	2.41589	100.00000	2.41004			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond				100.00000	9.67924	100.00000	9.65579			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond				100.00000	10.32789	100.00000	10.30287			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond				100.00000	10.50479	100.00000	10.47934			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond				8.00000	106.94671	8.00000	106.92303			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond				100.00000	11.03550	100.00000	11.00877			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond				100.00000	11.97898	100.00000	11.94997			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond				100.00000	1.72448	100.00000	1.72031			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond				100.00000	1.72448	100.00000	1.72031			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond				100.00000	29.31765	100.00000	29.25311		4,249,800,000,000.00	42,498,000	101,070,000.00	
BIDC14 On	26/10/2012	Spot Bond				100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
BIDC21 On	17/10/2012	Spot Bond				1,000.00000	42.19653	1,000.00000	41.71429			0.00	0	0.00
BIDC23 On	26/10/2012	Spot Bond				100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
BIDC24 On	27/11/2012	Spot Bond				100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
BIDC25 On	25/01/2013	Spot Bond				100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
BIDC26 On	02/08/2013	Spot Bond				100.00000	52.53071	100.00000	52.43104			0.00	0	0.00
BLG1A4 On	21/11/2015	Spot Bond				100.00000	10.99848	100.00000	10.97184			0.00	0	0.00
BLG1A5 On	21/11/2032	Spot Bond				100.00000	6.43330	100.00000	6.41772			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A6	On	21/11/2032	Spot Bond			100.00000	6.78930	100.00000	6.77286			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.01770	100.00000	10.99101			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.33490	100.00000	11.30744			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	11.91163	100.00000	11.88277			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	14.31464	100.00000	14.27997			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	13.29888	100.00000	13.26667			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	65.37984	100.00000	65.22145			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	63.18892	100.00000	63.03584			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	80.77975	100.00000	80.60678			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	45.70627	100.00000	45.56357			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.95560	100.00000	7.93632			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	86.54459	100.00000	86.34426			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	31.71959	100.00000	31.64976			0.00	0	4,600,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	21.18521	100.00000	21.13858			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.11832	100.00000	13.08654			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	28.18540	100.00000	28.11712			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	18.01278	100.00000	17.97313			0.00	0	10,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	115.35771	8.00000	120.98107			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On	01/02/2019	Spot Bond			100.00000	12.44383	100.00000	12.41369			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.40400	8.00000	118.37877			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.57625	100.00000	16.52449			0.00	0	8,000,000.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.78545	100.00000	13.75510			0.00	0	6,400,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.35018	100.00000	0.34864			0.00	0	400,000,000.00
CBL18	On	23/08/2019	Spot Bond			4.00000	102.08913	4.00000	102.06738			0.00	0	350,000,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	14.56287	100.00000	14.53064			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.78188	100.00000	13.75138			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	16.09239	100.00000	16.05696			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	15.67846	100.00000	15.64048			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.31413	12.05000	101.29244			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	84.14422	100.00000	83.95765			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	34.24375	100.00000	34.16080			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.47038	100.00000	24.41110			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	83.85649	100.00000	83.66805			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	20.18009	100.00000	20.11708			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	95.58353	100.00000	95.33970			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	67.01761	100.00000	66.85526			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104	On	15/06/2014			100.00000	36.34312	100.00000	36.25507			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	64.88308	100.00000	64.72590			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	66.80726	100.00000	66.65941			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	66.80726	100.00000	66.65941			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	66.80726	100.00000	66.65941			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	66.80726	100.00000	66.65941			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	64.88308	100.00000	64.72590			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	64.88308	100.00000	64.72590			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	47.81722	100.00000	47.70139			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	64.91192	100.00000	64.75467			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	64.62347	100.00000	64.46692			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	64.39271	100.00000	64.23672			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	55.31943	100.00000	55.44411			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	20.42235	100.00000	20.37288			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	63.20577	100.00000	63.05265			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	20.29187	100.00000	20.24272			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	44.38066	100.00000	44.27315			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	44.10249	100.00000	43.99564			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134 On	20/08/2015	Spot Bond			100.00000	20.98156	100.00000	20.93073			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	55.42901	100.00000	55.29473			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	55.26560	100.00000	55.13172			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	48.56810	100.00000	48.45044			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	64.96961	100.00000	64.81222			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	64.76769	100.00000	64.61080			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	44.65885	100.00000	44.55066			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	56.46603	100.00000	56.34174			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	104.83610	13.64000	104.79831			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	52.42236	100.00000	52.30697			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	56.81806	100.00000	56.68042			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	81.89889	100.00000	81.71889			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	33.76091	100.00000	33.67912			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	45.97026	100.00000	45.85890			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	45.97026	100.00000	45.85890			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	60.48954	100.00000	60.34299			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	20.74184	100.00000	20.69158			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.33044	100.00000	15.29330			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163 On	20/09/2015	Spot Bond			100.00000	15.11818	100.00000	15.08156			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	32.86997	100.00000	32.79034			0.00	0	400,000,000.00
CLN165 On	30/04/2014	Spot Bond			100.00000	32.86997	100.00000	32.79034			0.00	0	50,000,000.00
CLN166 On	30/04/2014	Spot Bond			100.00000	32.86997	100.00000	32.79034			0.00	0	100,000,000.00
CLN167 On	30/04/2014	Spot Bond			100.00000	32.86997	100.00000	32.79034			0.00	0	120,000,000.00
CLN168 On	30/04/2014	Spot Bond			100.00000	32.86997	100.00000	32.79034			0.00	0	6,000,000.00
CLN169 On	30/04/2014	Spot Bond			100.00000	32.86997	100.00000	32.79034			0.00	0	40,000,000.00
CLN170 On	20/12/2015	Spot Bond			100.00000	15.21314	100.00000	15.17628			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	32.86997	100.00000	32.79034			0.00	0	44,000,000.00
CLN173 On	25/11/2012	Spot Bond			100.00000	81.65770	100.00000	81.47822			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	62.95384	100.00000	62.80133			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	63.33674	100.00000	63.18330			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	63.08898	100.00000	62.93614			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	63.08898	100.00000	62.93614			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	30.96124	100.00000	30.88624			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.42864	100.00000	12.39853			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66738	100.00000	66.66738			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66738	100.00000	66.66738			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183 On	15/06/2016	Spot Bond			100.00000	15.28759	100.00000	15.25055			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.55748	100.00000	11.53204			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	15.28759	100.00000	15.25055			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.89521	100.00000	11.86639			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	38.61268	100.00000	38.51915			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	40.30070	100.00000	40.20307			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.03725	2.76000	100.02980			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.02705	100.00000	12.99549			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.74672	2.76000	105.73604			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	99.93447	8.25000	99.91264			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	40.31487	100.00000	40.21720			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	15.28759	100.00000	15.25055			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	15.28759	100.00000	15.25055			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	5.02935	100.00000	5.01816			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.69158	2.40000	111.68140			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	15.53493	100.00000	15.49730			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	64.39089	100.00000	64.23490			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	64.73885	100.00000	64.58202			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On	20/06/2013	Spot Bond			100.00000	65.56382	100.00000	65.40499			0.00	0	0.00
CLN211	On	20/12/2013	Spot Bond			100.00000	47.09094	100.00000	46.97686			0.00	0	0.00
CLN213	On	12/10/2014	Spot Bond			100.00000	21.61639	100.00000	21.56403			0.00	0	0.00
CLN214	On	12/10/2014	Spot Bond			100.00000	21.70372	100.00000	21.65114			0.00	0	0.00
CLN215	On	17/10/2016	Spot Bond			8.52000	103.07837	8.52000	103.05487			0.00	0	0.00
CLN216	On	11/10/2014	Spot Bond			100.00000	21.92178	100.00000	21.86868			0.00	0	0.00
CLN217	On	11/10/2014	Spot Bond			100.00000	21.82451	100.00000	21.77164			0.00	0	0.00
CLN219	On	20/10/2016	Spot Bond			100.00000	9.91584	100.00000	9.89182			0.00	0	0.00
CLN220	On	20/10/2016	Spot Bond			100.00000	9.91584	100.00000	9.89182			0.00	0	0.00
CLN221	On	20/10/2016	Spot Bond			8.64500	103.05176	8.64500	103.02793			0.00	0	0.00
CLN222	On	20/10/2016	Spot Bond			8.64500	103.05176	8.64500	103.02793			0.00	0	0.00
CLN223	On	15/06/2014	Spot Bond			100.00000	39.84204	100.00000	39.74552			0.00	0	0.00
CLN224	On	15/06/2014	Spot Bond			100.00000	41.73336	100.00000	41.63225			0.00	0	0.00
CLN225	On	09/12/2016	Spot Bond			100.00000	13.19946	100.00000	13.17023			0.00	0	0.00
CLN226	On	20/12/2016	Spot Bond			100.00000	11.90648	100.00000	11.87764			0.00	0	0.00
CLN227	On	20/12/2016	Spot Bond			100.00000	12.90025	100.00000	12.86901			0.00	0	0.00
CLN228	On	14/06/2013	Spot Bond			100.00000	65.14641	100.00000	64.98860			0.00	0	0.00
CLN229	On	14/06/2013	Spot Bond			100.00000	65.16983	100.00000	65.01196			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN230 On	17/01/2015	Spot Bond			100.00000	21.42772	100.00000	21.37581			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	21.42772	100.00000	21.37581			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	38.07647	100.00000	38.00108			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	86.05922	100.00000	85.86138			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	60.86594	100.00000	60.71849			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	60.86594	100.00000	60.71849			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.49494	100.00000	14.46624			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	8.97850	100.00000	8.95676			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	83.54609	100.00000	83.35959			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	9.94513	100.00000	9.92544			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	19.74212	100.00000	19.69429			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	9.72569	100.00000	9.70212			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	100.09938	9.35000	100.07452			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	100.09938	9.35000	100.07452			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	19.69429	100.00000	19.64658			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	19.71174	100.00000	19.66398			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	13.92049	100.00000	13.88677			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	13.87114	100.00000	13.83754			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN248	On	14/03/2015			100.00000	17.81999	100.00000	17.77682			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	13.64413	100.00000	13.61107			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	17.38335	100.00000	17.34124			0.00	0	4,000,000.00
CLN251	On	26/03/2015			100.00000	17.38335	100.00000	17.34124			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	17.38335	100.00000	17.34124			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	17.38335	100.00000	17.34124			0.00	0	4,000,000.00
CLN254	On	26/03/2015			100.00000	17.38335	100.00000	17.34124			0.00	0	4,000,000.00
CLN255	On	26/03/2015			100.00000	17.57505	100.00000	17.53248			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	10.18229	100.00000	10.15763		1,000,000,000,000.00		10,000,000	5,000,000.00
CLN257	On	26/03/2017			100.00000	10.18229	100.00000	10.15763			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	10.18229	100.00000	10.15763		1,600,000,000,000.00		16,000,000	8,000,000.00
CLN259	On	26/03/2017			100.00000	10.18229	100.00000	10.15763			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	10.18229	100.00000	10.15763			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	10.18229	100.00000	10.15763			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	104.04937	9.65000	104.02272			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	33.53669	100.00000	33.45545			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	26.60767	100.00000	26.54321			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	61.27721	100.00000	61.08590			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266	On	16/03/2014			100.00000	31.25996	100.00000	31.18423			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	31.25996	100.00000	31.18423			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	10.35780	100.00000	10.32546			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	12.36473	100.00000	12.33478			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	13.13088	100.00000	13.09907			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	14.11244	100.00000	14.07825			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	10.38399	100.00000	10.35884			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	10.32573	100.00000	10.30072			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	10.38399	100.00000	10.35884			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	9.26291	100.00000	9.23399			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	11.46047	100.00000	11.42469			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	11.42469	100.00000	11.38901			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	10.36069	100.00000	10.33559			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	21.12321	100.00000	21.07203			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	8.09880	100.00000	10.15143			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	17.47205	100.00000	17.41750			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	17.05742	100.00000	17.00417			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	15.30416	100.00000	15.25121			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN284	On	20/06/2017	Spot Bond			100.00000	10.36960	100.00000	10.32309			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	9.82541	100.00000	9.77992			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	9.82541	100.00000	9.77992			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	9.77223	100.00000	9.72470			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	9.24407	100.00000	9.20341			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	17.64650	100.00000	17.60765			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	17.64650	100.00000	17.60765			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	64.23567	100.00000	64.09350			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	66.14286	100.00000	65.98262			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	66.11309	100.00000	65.95293			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.58540	100.00000	102.35194			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	97.41318	100.00000	97.19506			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	66.09820	100.00000	65.93808			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	66.11035	100.00000	67.30689			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	58.06454	100.00000	57.92387			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	58.06454	100.00000	57.92387			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	7.98349	100.00000	7.96415			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN56	On	30/04/2013	Spot Bond			100.00000	64.09821	100.00000	63.95635			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	64.11271	100.00000	63.97081			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	66.11309	100.00000	65.95293			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	66.11309	100.00000	65.95293			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.88749	100.00000	15.84901			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	66.51138	100.00000	66.36418			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.87888	100.00000	10.85480			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00192	100.00000	0.00192			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00214	100.00000	0.00214			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	95.99124	100.00000	95.74447			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	96.03514	100.00000	95.78826			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	96.01632	100.00000	95.76950			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	133.52068	100.00000	133.17397			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	96.05709	100.00000	95.81016			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.30624	100.00000	11.28485			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.30624	100.00000	11.28485			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03 On	10/10/2016	Spot Bond			100.00000	11.22710	100.00000	11.19991			0.00	0	0.00
CLNF04 On	10/10/2016	Spot Bond			100.00000	11.22710	100.00000	11.19991			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.00000	12.02203	100.00000	11.99291			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	11.38648	100.00000	11.35890			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	10.61701	100.00000	10.59130			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.00000	60.28886	100.00000	60.10063			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	10.72770	100.00000	10.70171			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			100.00000	10.10730	100.00000	10.06237			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	20.45968	100.00000	20.41464			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	65.59014	100.00000	65.44499		3,100,000,000,000.00	0.00	31,000,000	31,000,000.00
COJ04 On	05/06/2018	Spot Bond			100.00000	11.68589	100.00000	11.66003			0.00	0	4,210,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	14.71580	100.00000	14.68323			0.00	0	341,747,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	19.14446	100.00000	19.10209			0.00	0	100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	15.35511	100.00000	15.32131			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	76.06263	100.00000	75.91318			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.00281	5.86800	102.98671			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	99.98067	7.17500	99.96135			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.43629	100.00000	8.99718			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On	01/03/2015	Spot Bond			100.00000	16.99861	100.00000	16.95742			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	99.39008	100.00000	99.12784			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	16.54145	100.00000	16.46871			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	94.84700	100.00000	94.60809			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	95.02097	100.00000	94.78163			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	66.05838	100.00000	65.91178			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	94.00392	100.00000	93.76950			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	94.80092	100.00000	94.56212			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	94.80092	100.00000	94.56212			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	94.79631	100.00000	94.55753			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	94.55666	100.00000	94.31848			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	93.90403	100.00000	93.66926			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.44455	100,000.00000	0.41550			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	23.61869	100.00000	23.51482			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	50.36519	100.00000	50.25433			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	21.57995	100.00000	21.53219			0.00	0	14,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	10.11416	100.00000	10.09190			0.00	0	81,197,697.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.04015	100.00000	10.01804			0.00	0	191,837,707.00
DVF12	On	13/10/2012	Spot Bond			100.00000	90.28976	100.00000	90.07062		3,200,000,000,000.00		32,000,000	8,000,000.00
E170	On	01/08/2020	Spot Bond			100.00000	14.46736	100.00000	14.43551			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	17.07969	100.00000	17.03831		300,000,000,000.00		3,000,000	1,000,000.00
EFC01	On	31/08/2014	Spot Bond			100.00000	15.73339	100.00000	15.09990		1,750,000,000,000.00		17,500,000	17,500,000.00
EFC02	On	31/08/2015	Spot Bond			100.00000	6.63753	100.00000	6.37027		23,100,000,000,000.00		231,000,000	125,000,000.00
EFC03	On	31/08/2016	Spot Bond			100.00000	2.80021	100.00000	2.68746		7,000,000,000,000.00		70,000,000	45,000,000.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.18134	100.00000	1.13377		4,000,000,000,000.00		40,000,000	15,000,000.00
EL15	On	29/06/2015	Spot Bond			100.00000	15.34271	100.00000	15.30834			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.95921	2.55000	102.94944		102,765,000,000.00		40,300,000	322,400,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.45238	100.00000	11.42718			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	15.67936	100.00000	15.64485			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.52281	8.00000	118.49755			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.82894	100.00000	14.79301			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	84.20632	100.00000	84.01752			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	98.67454	100.00000	98.41623			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ179U	On	13/09/2012	Spot Bond			100.00000	98.66257	100.00000	98.40429			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	27.39258	100.00000	27.33158			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	23.36863	100.00000	23.31719			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.25806	100.00000	18.21383			0.00	0	13,000,000.00
EQS05	On	25/04/2017	Spot Bond			100.00000	11.56762	100.00000	11.53151			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	83.30654	100.00000	83.12018			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	20.52032	100.00000	20.47061			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	83.55206	100.00000	83.36514			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	27.15928	100.00000	27.09349			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	83.65436	100.00000	83.46721			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	27.80860	100.00000	27.74123			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	55.65423	100.00000	55.51941			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	26.71286	100.00000	26.64816			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	14.99492	100.00000	14.95860			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	55.66927	100.00000	55.53441			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	19.63703	100.00000	19.59380			0.00	0	49,500,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	103.26394	9.25000	103.23843			0.00	0	707,300,738.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	100.90564	10.00000	100.87888			0.00	0	274,796,875.00
ES26	On	02/04/2026	Spot Bond			7.85000	103.16258	7.85000	103.14089			0.00	0	56,593,194.00
ES33	On	15/09/2033	Spot Bond			7.50000	103.37703	7.50000	103.35635			0.00	0	579,365,267.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	8.93529	100.00000	8.89600		25,000,000,000,000.00	250,000,000		250,000,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	97.61854	100.00000	97.36564			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.89709	100.00000	10.87068			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.60421	100.00000	10.57852			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	56.27741	100.00000	56.14107			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	56.40332	100.00000	56.26667			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	99.93235	8.37500	99.90984			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	57.03286	100.00000	56.89469			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	30.25127	100.00000	30.18468			0.00	0	17,400,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.42875	100.00000	10.40567			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	85.30508	100.00000	85.10898			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	99.13183	100.00000	98.86957			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	11.62362	100.00000	11.59546			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	9.26612	100.00000	9.24367			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	9.95554	100.00000	9.93142			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC21	On	21/12/2018			100.00000	14.47697	100.00000	14.44493			0.00	0	20,000.00
FRBC22	On	21/12/2018			100.00000	10.54931	100.00000	10.52375		120,000,000,000.00		1,200,000	600,000.00
FRBI01	On	30/06/2014			100.00000	39.94282	100.00000	39.85385			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	66.80726	100.00000	66.65941			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	54.77783	100.00000	54.65725			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	3.28544	100.00000	3.27813			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	6.60589	100.00000	6.59127			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	3.62533	100.00000	3.61731			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	4.13737	100.00000	4.12821			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	26.76115	100.00000	26.70224			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	26.76115	100.00000	26.70224			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	26.76115	100.00000	26.70224			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	0.32692	100.00000	0.32631			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	0.02175	100.00000	0.02171			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.02005	100.00000	0.02001			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	33.97272	100.00000	33.89754			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	58.80385	100.00000	58.66140			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	13.44672	100.00000	13.41415			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC103	On	20/03/2014			100.00000	34.58246	100.00000	34.51399			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	30.80732	100.00000	30.74633			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	13.13088	100.00000	13.09907			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	13.13088	100.00000	13.09907			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	12.16736	100.00000	12.13788			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	12.94335	100.00000	12.91199			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	12.30647	100.00000	12.27666			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	54.88894	100.00000	54.75597			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	15.78403	100.00000	15.74578			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	10.79179	100.00000	10.76564			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	11.74720	100.00000	11.71875			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	34.13461	100.00000	34.05192			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	9.29103	100.00000	9.25951			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	8.92189	100.00000	8.88806			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	15.61084	100.00000	15.57303			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	11.71808	100.00000	11.68969			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	13.93185	100.00000	13.89809			0.00	0	0.00
FRC120	On	20/06/2017			100.00000	14.92221	100.00000	14.88606			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121 On	20/06/2017	Spot Bond			100.00000	11.21706	100.00000	11.18989			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	12.59193	100.00000	12.56143			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	16.30873	100.00000	16.26922			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.79356	100.00000	10.75793			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.00539	100.00000	6.97528			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	13.28460	100.00000	13.23506			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.59815	100.00000	15.53998			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	12.14600	100.00000	12.10071			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.87277	100.00000	12.82476			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.88349	100.00000	14.82799			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.90236	100.00000	13.85052			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.47703	100.00000	15.41930			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	16.34915	100.00000	16.28817			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.75882	100.00000	14.69996			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.25624	100.00000	14.19692			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.90106	100.00000	12.84738			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	12.68519	100.00000	12.63241			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	15.61142	100.00000	15.54646			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC139	On	20/09/2017			100.00000	15.43152	100.00000	15.36732			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	14.93982	100.00000	14.87767			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	15.56739	100.00000	15.49969			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	12.63407	100.00000	12.57262			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	11.17383	100.00000	11.11554			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	9.48853	100.00000	9.43903			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	15.15685	100.00000	15.06989			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	13.34839	100.00000	100.00000			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	5.63135	100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	34.53100	100.00000	34.45457			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	29.61875	100.00000	29.54700			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	19.28614	100.00000	19.23942			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	15.88346	100.00000	15.84497			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	41.29793	100.00000	41.19790			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.28913	6.90500	101.27020			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	10.65737	100.00000	10.63155			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	61.29642	100.00000	61.14793			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	31.47198	100.00000	31.39574			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.28376	100.00000	9.26127			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.44154	5.87500	100.42574			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	12.55359	100.00000	12.52318			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	12.65760	100.00000	12.62693			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.83223	100.00000	4.82159			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	23.93442	100.00000	23.88913			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.42821	100.00000	4.41847			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.19587	100.00000	6.18223			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	96.01946	100.00000	95.77262			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	12.16048	100.00000	12.13747			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	96.08705	100.00000	95.84194			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.36756	100.00000	10.34244			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	18.60100	100.00000	18.55594			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	18.82035	100.00000	18.77476			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	16.96161	100.00000	16.92052			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.81831	4.73000	105.80201			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	96.54117	100.00000	96.29489			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On	15/06/2016	Spot Bond			100.00000	17.19251	100.00000	17.15086			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	11.21314	100.00000	11.18598			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.48426	100.00000	12.45401			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	27.38137	100.00000	27.31504			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	14.19448	100.00000	14.16010			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	13.75537	100.00000	13.72204			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	95.63530	100.00000	95.39132			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	95.62353	100.00000	95.37959			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	63.34711	100.00000	63.22169			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	63.35152	100.00000	63.22609			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	63.36915	100.00000	63.24369			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	64.24849	100.00000	64.09284			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.06367	100.00000	10.04375			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.39320	100.00000	14.36471			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.05337	100.00000	10.03346			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.89085	100.00000	18.85346			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.91206	100.00000	14.88253			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.52568	100.00000	13.49292			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On	02/08/2013			100.00000	57.45645	100.00000	57.31726			0.00	0	0.00
FRE2A2	On	02/08/2013			100.00000	59.77201	100.00000	59.62721			0.00	0	10,000.00
FRE2B1	On	02/08/2013			100.00000	57.52403	100.00000	57.38467			0.00	0	0.00
FRE2B2	On	02/08/2013			100.00000	59.84478	100.00000	59.69980			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	57.69035	100.00000	57.55059			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	57.74232	100.00000	57.60245			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	58.28808	100.00000	58.14687			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	58.95858	100.00000	58.81575			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	59.37959	100.00000	59.23574			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	22.07708	100.00000	22.02791			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	46.24488	100.00000	46.13285			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	29.37187	100.00000	29.30072			0.00	0	0.00
FRJ15	On	04/04/2015			100.00000	16.40119	100.00000	16.34998			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	13.10086	100.00000	13.06912			0.00	0	0.00
FRJ17	On	04/04/2017			100.00000	8.87891	100.00000	8.85119			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	7.55395	100.00000	7.53566			0.00	0	0.00
FRJ19	On	04/04/2019			100.00000	10.16253	100.00000	10.14325			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	6.60589	100.00000	6.59127			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On	07/12/2023	Spot Bond			100.00000	6.60589	100.00000	6.59127			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.60589	100.00000	6.59127			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.97168	100.00000	2.96514			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.38564	100.00000	7.36775			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.20635	100.00000	3.19921			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.01502	100.00000	11.98592			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.75465	100.00000	10.72859			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	87.65947	100.00000	87.45223			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	58.57395	100.00000	58.43205			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.28737	100.00000	7.26972			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	44.24895	100.00000	44.14175			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.45667	2.00000	103.44837			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	62.23029	100.00000	62.07953			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	63.70218	100.00000	63.54786			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	53.21618	100.00000	53.05004			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.80267	100.00000	0.80016			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	10.79070	100.00000	10.75701			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	66.31340	100.00000	66.10636			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS71	On	08/06/2013	Spot Bond			100.00000	65.48912	100.00000	65.28466			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.07535	100.00000	7.05325			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.21619	100.00000	17.16244			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	16.70611	100.00000	16.65396			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	31.31964	100.00000	31.21969			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.46838	100.00000	15.42009			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	28.72921	100.00000	28.60149			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	51.49735	100.00000	51.26586			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	30.55357	100.00000	30.48631			0.00	0	0.00
FRX15	On	14/03/2015	Spot Bond			100.00000	24.21704	100.00000	24.16374			0.00	0	2,100,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	100.21673	9.00000	100.18983			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.82121	8.00000	105.79591			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.12475	100.00000	15.09128			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.70108	9.00000	101.68475			0.00	0	6,200,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	12.81058	100.00000	12.78223			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	9.64770	100.00000	9.62646			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.81323	100.00000	10.78930			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	12.30196	100.00000	12.27216			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On	10/04/2015	Spot Bond			100.00000	16.77761	100.00000	16.72524			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.58209	9.48500	103.55586			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	74.25081	100.00000	69.50133			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	74.45930	100.00000	74.31610			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	74.65691	100.00000	74.51527			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	68.61000	100.00000	99.72678			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	87.53390	100.00000	87.32986			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	79.86871	100.00000	99.99993			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	100.88607	100.00000	100.61340			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	100.90255	100.00000	100.62985			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	101.00806	100.00000	100.73507			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	82.81397	100.00000	82.62911			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB88	On	25/10/2013	Spot Bond			100.00000	51.40207	100.00000	51.17603			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	8.11856	100.00000	8.09889			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	10.12702	100.00000	10.10248			0.00	0	0.00
GRN1A10	On	18/11/2012	Spot Bond			100.00000	82.84459	100.00000	82.65967			0.00	0	0.00
GRN1B	On	18/11/2012	Spot Bond			100.00000	82.86500	100.00000	82.68004			0.00	0	0.00
GRN1C	On	18/11/2012	Spot Bond			100.00000	82.91604	100.00000	82.73096			0.00	0	0.00
GRN1D	On	18/11/2012	Spot Bond			100.00000	83.09977	100.00000	82.91427			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	23.85391	100.00000	23.79614			0.00	0	150,000.00
GRT02	On	13/05/2016	Spot Bond			100.00000	10.07343	100.00000	10.04902			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	13.50320	100.00000	13.47048			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.99322	100.00000	10.96658			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	20.61636	100.00000	20.56642			0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16 On 23/09/2016 Spot Bond			100.00000	11.36702	100.00000	11.33949			0.00	0	0.00
HILB01 On 18/07/2015 Spot Bond			100.00000	18.07508	100.00000	17.99560			0.00	0	0.00
HILC01 On 18/10/2012 Spot Bond			100.00000	90.28705	100.00000	90.07053			0.00	0	0.00
HM1B5UOn 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6UOn 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2On 19/07/2013 Spot Bond			100.00000	59.41410	100.00000	59.27016			0.00	0	0.00
HMS1B3On 19/07/2013 Spot Bond			100.00000	59.41410	100.00000	59.27016			0.00	0	0.00
HMS1B5On 19/07/2013 Spot Bond			100.00000	53.83280	100.00000	53.73095			0.00	0	0.00
HMS1B6On 19/07/2013 Spot Bond			100.00000	59.49709	100.00000	59.38421			0.00	0	0.00
HMS1B7On 19/07/2013 Spot Bond			100.00000	60.19379	100.00000	60.04797			0.00	0	0.00
HMS1B8On 19/07/2015 Spot Bond			100.00000	16.74233	100.00000	16.70177			0.00	0	0.00
HMS1B9On 19/07/2015 Spot Bond			100.00000	18.26828	100.00000	18.22402			0.00	0	0.00
HMS1C2On 19/07/2013 Spot Bond			100.00000	59.54315	100.00000	59.39891			0.00	0	0.00
HMS1C3On 19/07/2013 Spot Bond			100.00000	60.32822	100.00000	60.18207			0.00	0	0.00
HMS1C4On 19/07/2015 Spot Bond			100.00000	17.09486	100.00000	17.05344			0.00	0	0.00
HMS1C5On 19/07/2015 Spot Bond			100.00000	18.62081	100.00000	18.57570			0.00	0	0.00
HMS1D2On 19/07/2013 Spot Bond			100.00000	59.70984	100.00000	59.56519			0.00	0	0.00
HMS1D3On 19/07/2013 Spot Bond			100.00000	60.57020	100.00000	60.42346			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D4On	19/07/2015	Spot Bond			100.00000	17.54811	100.00000	17.50560			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	19.07407	100.00000	19.02786			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	60.30133	100.00000	60.15525			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	60.89282	100.00000	60.74531			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	18.10209	100.00000	18.05823			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			100.00000	61.02726	100.00000	60.87941			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			100.00000	62.10268	100.00000	61.95224			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	10.51668	100.00000	10.49353			0.00	0	31,200,538.00
HWAY23On	07/12/2023	Spot Bond			100.00000	6.60589	100.00000	6.59127			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	6.60028	100.00000	6.58567			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	9.83871	100.00000	9.81706			0.00	0	30,100,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	9.83871	100.00000	9.81706			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond			2.00000	100.59143	2.00000	100.58336			0.00	0	3,000,000.00
I2038	On 31/01/2038	Spot Bond			2.25000	100.61036	2.25000	100.60162			0.00	0	10,000,000.00
I2050	On 31/12/2050	Spot Bond			2.50000	100.69332	2.50000	100.68345			0.00	0	0.00
IB42	On 15/06/2017	Spot Bond			100.00000	9.55106	100.00000	9.52124			0.00	0	60,000,000.00
IBC01	On 16/03/2015	Spot Bond			100.00000	17.09984	100.00000	17.06740			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	97.32763	100.00000	97.07550			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	98.81504	100.00000	98.55500			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	26.44213	100.00000	26.38393			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	65.91612	100.00000	65.75644			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	18.72197	100.00000	18.67661		1,000,000,000,000.00	10,000,000	10,000,000	10,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	17.75497	100.00000	17.71196			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	63.36182	100.00000	63.20832			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	45.10383	100.00000	44.99456			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	31.56755	100.00000	31.49108			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	38.60019	100.00000	38.51522			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	18.80046	100.00000	18.75908			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.40240	100.00000	15.36849			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	35.32345	100.00000	35.24527			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	28.34747	100.00000	28.27880			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	26.48622	100.00000	26.42205			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.94555	1.75000	105.93776			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.22045	8.27000	100.19838			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	19.84923	100.00000	19.80114			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.11742	100.00000	9.09533			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34	On	31/01/2017	Spot Bond			100.00000	5.35672	100.00000	5.34493			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.97168	100.00000	2.96514			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.65310	100.00000	16.60111			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.01594	100.00000	8.98779			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.52972	8.76500	103.50545			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.60160	100.00000	17.54665			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	63.14609	100.00000	63.00710			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	17.83267	100.00000	17.79321			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	17.83267	100.00000	17.79321			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.37646	5.00000	100.36299			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	13.63746	100.00000	13.58970			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	13.41090	100.00000	13.36394			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	22.18808	100.00000	22.13896			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	23.34028	100.00000	23.28374			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	23.34028	100.00000	23.28374			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.52906	100.00000	10.49618			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.74795	100.00000	8.72676			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	56.14004	100.00000	55.84132			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN02E	On	06/08/2013	Spot Bond			100.00000	55.21592	100.00000	54.96772			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	53.29366	100.00000	53.05141			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	24.36101	100.00000	24.30739			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	62.17951	100.00000	62.04265			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.02615	100.00000	14.98976			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	93.40414	100.00000	93.17237			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	91.80553	100.00000	91.58162			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	90.26073	100.00000	90.04428			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND238	On	18/09/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	53.58054	100.00000	53.34491			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	74.40591	100.00000	74.11411			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	56.03331	100.00000	55.89757			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	15.99898	100.00000	15.96022			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.49668	100.00000	17.45430			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On	31/03/2016	Spot Bond			100.00000	16.31107	100.00000	16.27156			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	85.14389	100.00000	84.95676			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	98.82211	100.00000	98.56137			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	10.06081	100.00000	10.03643			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	74.61672	100.00000	74.47516			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	26.84769	100.00000	26.78266			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	11.01205	100.00000	10.98537			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	99.28324	100.00000	99.01920			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	98.20009	100.00000	97.94166			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	96.63810	100.00000	96.38774			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	95.28633	100.00000	94.95776			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.65221	6.50000	100.64042			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	61.01819	100.00000	60.82768			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	97.13512	100.00000	96.88476			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	59.08352	100.00000	60.91740			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	96.50350	100.00000	96.16725			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING159	On	05/12/2012	Spot Bond			100.00000	96.71066	100.00000	96.37945			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	96.40938	100.00000	96.08034			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.65947	100.00000	10.62301			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	80.30689	100.00000	79.79539			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	20.18663	100.00000	20.05508			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	86.36312	100.00000	86.16228			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	57.94476	100.00000	57.80439			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	39.40607	100.00000	39.31060			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	39.40607	100.00000	39.31060			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	41.83625	100.00000	41.73489			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	34.83273	100.00000	34.74835			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	24.95704	100.00000	24.89658			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	20.37107	100.00000	20.32172			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	46.94242	100.00000	46.82871			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	18.61300	100.00000	18.55489			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	13.42259	100.00000	13.38068			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	11.28640	100.00000	11.25115			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.27610	8.80000	103.25180			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	37.75283	100.00000	37.66974			0.00	0	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	14.68521	100.00000	14.64964			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.16257	100.00000	15.12920			0.00	0	15,100,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	21.16473	100.00000	21.11345			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	19.09065	100.00000	19.04440			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	21.34275	100.00000	21.29552			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.75337	100.00000	10.72732			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.19880	100.00000	8.17894			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.20803	2.75000	100.20059			0.00	0	2,000,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.81217	2.60000	103.80204			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.41128	100.00000	8.38503			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	10.02388	100.00000	9.97980			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	8.98454	100.00000	8.94503			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	70.29286	100.00000	70.13729			0.00	0	1,692,900.00
IV07	On	31/03/2013	Spot Bond			100.00000	63.02141	100.00000	62.86873			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	18.75862	100.00000	18.71733			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.02118	100.00000	9.99690			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.60215	2.60000	102.58887			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2012	Spot Bond			100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	48.57500	100.00000	48.46720			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	44.94091	100.00000	66.66670			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA245	On	08/11/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221		33,000,000,000,000.00	330,000,000	330,000,000.00	
IVA248	On	29/11/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	62.50651	100.00000	62.35508			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.51067	100.00000	7.49248			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	28.18519	100.00000	28.11691			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	10.10885	100.00000	10.06439			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	82.91296	100.00000	82.53948			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	53.58054	100.00000	53.34491			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	74.33668	100.00000	74.04854			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	60.38648	100.00000	60.24020			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	60.03133	100.00000	59.88590			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	74.11877	100.00000	73.97705			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	76.62370	100.00000	76.45594			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	3.12499	100.00000	3.12499			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013	Spot Bond			100.00000	72.48536	100.00000	72.34676			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	67.28543	100.00000	67.13650			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	17.58675	100.00000	17.54804			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	40.45831	100.00000	40.36029			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	17.41530	100.00000	17.37311			0.00	0	2,000,000.00
LGL02	On	13/08/2017	Spot Bond			100.00000	13.63643	100.00000	13.58515			0.00	0	10,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.34138	100.00000	100.07802			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	44.94091	100.00000	66.66670			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	53.34491	100.00000	53.11032			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070		28,000,000,000,000.00	280,000,000	400,000,000.00	
MBC16	On	24/10/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	60.88922	100.00000	60.74171			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF019 On	15/04/2014	Spot Bond			100.00000	29.77420	100.00000	29.70208			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	54.58736	100.00000	54.45512			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	26.29885	100.00000	26.23515			0.00	0	1,000,000.00
MBF026 On	05/10/2012	Spot Bond			100.00000	91.93947	100.00000	91.71190			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	21.80156	100.00000	21.74875			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	18.07270	100.00000	18.01627			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	86.95708	100.00000	86.75578			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	87.07372	100.00000	86.87170			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	40.35691	100.00000	40.25914			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	90.40522	100.00000	90.18578			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	82.09552	100.00000	81.91430			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	40.38243	100.00000	40.28461			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	83.32761	100.00000	83.14245			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	38.36668	100.00000	38.27374			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	29.48737	100.00000	29.41593			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	16.29594	100.00000	16.25646			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	20.18255	100.00000	20.13366			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.13929	100.00000	4.12926			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.10568	100.00000	10.08120			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.53922	8.00000	108.51596			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	97.40140	100.00000	97.14841			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	24.09731	100.00000	24.03893			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	26.35955	100.00000	26.30122			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	26.41942	100.00000	26.36094			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.18930	100.00000	13.16011			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.75336	100.00000	8.73409			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.61228	100.00000	8.59332			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.38823	8.59000	103.36447			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.34852	9.34000	101.32338			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.44360	10.01000	101.41668			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	24.97783	100.00000	24.92255			0.00	0	88,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	13.82783	100.00000	13.79433			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.46683	100.00000	8.44631			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.28150	100.00000	12.25175			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	19.97470	100.00000	19.93074			0.00	0	28,800,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.84189	100.00000	16.78931			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL02	On	31/05/2017	Spot Bond			8.78500	102.11267	8.78500	102.08868			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	66.01986	100.00000	65.85993			0.00	0	5,000,000.00
MQB02	On	31/05/2017	Spot Bond			8.00000	103.93054	8.00000	103.90826			0.00	0	10,400,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	30.90990	100.00000	30.84186			0.00	0	5,200,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	19.16488	100.00000	19.12269			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	12.93544	100.00000	12.90696			0.00	0	4,300,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	46.01827	100.00000	45.91643			0.00	0	1,150,000.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	5.98833	100.00000	5.97382			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10246	100.00000	0.10221			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.27255	100.00000	6.25735			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.35005	100.00000	6.33467			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	5.88497	100.00000	5.87071			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	5.94698	100.00000	5.93258			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.05034	100.00000	6.03568			0.00	0	1,000,000.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.10201	100.00000	6.08723			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.16402	100.00000	6.14909			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020	Spot Bond			100.00000	6.31905	100.00000	6.30374			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.42240	100.00000	6.40684			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.53609	100.00000	6.52025			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.63944	100.00000	6.62335			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	6.69111	100.00000	6.67490			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.31122	100.00000	7.29351			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.03468	100.00000	8.01522			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.10246	100.00000	0.10221			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.10246	100.00000	0.10221			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	28.26081	100.00000	28.19234			0.00	0	50,000,000.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	20.13297	100.00000	20.08420			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	19.04743	100.00000	19.00129			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	8.62851	100.00000	8.60760			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	99.10831	100.00000	98.84612			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	22.75714	100.00000	22.70705			0.00	0	52,000,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	15.39311	100.00000	15.35581			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	16.93474	100.00000	16.89747		50,422,100,000,000.00	504,221,000	484,000,000.00	
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02175	100.00000	0.02171			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013	Spot Bond			100.00000	60.20992	100.00000	60.06406			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	23.53950	100.00000	23.48740			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	16.84305	100.00000	16.80225			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.61273	100.00000	8.59186			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	37.43389	100.00000	37.35148			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	30.71013	100.00000	30.63573			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	18.26776	100.00000	18.22754		200,000,000,000.00	2,000,000	2,000,000	14,600,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.89127	100.00000	11.86246			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	75.02400	100.00000	74.85600			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	87.82753	100.00000	87.62136			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	66.97639	100.00000	66.81414			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	25.00000	100.00000	24.95270			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	41.59432	100.00000	41.51562			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	23.84393	100.00000	23.79882			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	22.61248	100.00000	22.56970			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	20.12599	100.00000	20.07723			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	65.95142	100.00000	65.79165			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	63.91573	100.00000	63.76089			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN51 On	26/03/2013	Spot Bond			100.00000	63.72109	100.00000	63.56673			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	63.72109	100.00000	63.56673			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	63.72109	100.00000	63.56673			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	18.24915	100.00000	18.20495			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.65157	100.00000	17.60881			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.29203	100.00000	17.25014			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	19.03584	100.00000	18.98971			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.46156	100.00000	10.44176			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	14.98757	100.00000	14.95127			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.30425	100.00000	10.28475			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.87174	100.00000	12.84055			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.53881	100.00000	13.50601			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.79828	100.00000	12.76728			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	12.42847	100.00000	12.39836			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	92.22275	100.00000	92.07205			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.45729	100.00000	7.44314			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	44.69833	100.00000	44.59004			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	30.06181	100.00000	30.00229			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN72	On	17/03/2014			100.00000	29.98101	100.00000	29.92165			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	19.10191	100.00000	19.01700			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	9.07380	100.00000	9.03390			0.00	0	0.00
NED11	On	17/09/2015			100.00000	22.64356	100.00000	22.59371			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	97.08867	100.00000	96.83715			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	81.17199	100.00000	81.00074			0.00	0	0.00
NED6	On	20/09/2013			100.00000	52.12134	100.00000	52.00661			0.00	0	0.00
NED8	On	08/02/2014			100.00000	37.50984	100.00000	37.42727			0.00	0	5,800,000.00
NED9	On	06/07/2017			100.00000	8.43644	100.00000	8.41600			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	19.30434	100.00000	19.26184			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	10.36485	100.00000	10.33974			0.00	0	0.00
NET41	On	16/02/2013			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	9.74215	100.00000	9.72031			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	10.24875	100.00000	10.22619			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	10.67797	100.00000	10.65211			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	98.46656	6.82500	98.44845			0.00	0	0.00
NQ1A12	On	22/05/2014			6.58500	99.28556	6.58500	99.26794			0.00	0	0.00
NQ1A14	On	22/05/2013			100.00000	54.73084	100.00000	54.59826			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A15 On	22/05/2015	Spot Bond			100.00000	15.34727	100.00000	15.29936			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	10.88070	100.00000	10.85434			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	99.29367	6.92500	99.27514			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	54.90910	100.00000	54.77608			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	15.55404	100.00000	15.50548			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.08343	100.00000	11.05658			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	99.30318	7.32500	99.28359			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	55.14677	100.00000	55.01317			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	15.93492	100.00000	15.88516			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	82.29192	100.00000	82.10986			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	55.18143	100.00000	55.04775			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	82.41332	100.00000	82.23098			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	55.37950	100.00000	55.24533			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	82.47401	100.00000	82.29155			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	55.62707	100.00000	55.49231			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	55.94892	100.00000	55.81339			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	8.53916	100.00000	8.51847			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	98.53083	8.21500	98.50906			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA013	On	31/10/2013			100.00000	53.99458	100.00000	53.87433			0.00	0	30,000,000.00
NRA014	On	30/04/2014			100.00000	37.49263	100.00000	37.41011			0.00	0	124,200,000.00
NRA018	On	30/11/2018			100.00000	15.46942	100.00000	15.43517			0.00	0	7,500,000.00
NRA01U	On	31/03/2013			100.00000	66.80726	100.00000	66.65941			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	15.98091	100.00000	15.94574			0.00	0	2,400,000.00
NRA023	On	31/05/2023			100.00000	7.53044	100.00000	7.51357			0.00	0	82,000,000.00
NRA028	On	30/11/2028			100.00000	14.92042	100.00000	14.88739			0.00	0	6,100,000.00
NTC09	On	18/04/2013			100.00000	60.28067	100.00000	60.13464			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	29.36630	100.00000	29.29516			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	29.20918	100.00000	29.13841			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	10.77478	100.00000	10.74868			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	20.31851	100.00000	20.26928			0.00	0	0.00
NTC14	On	26/07/2013			100.00000	55.03556	100.00000	54.79354			0.00	0	0.00
NTC15	On	26/07/2015			100.00000	17.00580	100.00000	16.93101			0.00	0	0.00
OCT1A1	On	18/10/2015			100.00000	12.31449	100.00000	12.28466			0.00	0	0.00
OCT1A4	On	18/10/2015			100.00000	12.36668	100.00000	12.33672			0.00	0	0.00
OCT1B1	On	18/10/2015			100.00000	12.39799	100.00000	12.36796			0.00	0	0.00
OCT1C1	On	18/10/2015			100.00000	13.14956	100.00000	13.11770			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D1On	18/10/2015	Spot Bond			100.00000	13.98462	100.00000	13.95074			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	19.20379	100.00000	19.15727			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	18.71512	100.00000	18.67370			0.00	0	97,400,000.00
OTCA05On	30/04/2013	Spot Bond			100.00000	58.64986	100.00000	58.50778			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	28.85233	100.00000	28.78243			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	58.57152	100.00000	58.42962			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	28.64087	100.00000	28.57149			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	12.18585	100.00000	12.15632			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	87.12971	100.00000	86.92708			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.41431	100.00000	4.39490			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	87.48067	100.00000	87.27723			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	12.12691	100.00000	12.10397			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.68716	100.00000	18.64189			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	4.34503	100.00000	4.33451			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	65.05727	100.00000	64.85193			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	48.41942	100.00000	48.31197			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP06	On	21/11/2012	Spot Bond			100.00000	83.25448	100.00000	83.06988			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	31.54864	100.00000	31.47221			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	80.86213	100.00000	80.69189			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	96.80140	100.00000	96.55127			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	64.82509	100.00000	64.66805			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	65.00027	100.00000	64.84281			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	44.66875	100.00000	44.56053			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	96.84906	100.00000	96.59881			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	31.70940	100.00000	31.63259			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	81.03732	100.00000	80.86671			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	65.29225	100.00000	65.13407			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	44.74919	100.00000	44.64079			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	96.93248	100.00000	96.68202			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	32.06876	100.00000	31.99106			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	65.81780	100.00000	65.65835			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	97.14700	100.00000	96.89597			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	32.46593	100.00000	32.38728			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.00000	66.28495	100.00000	66.12437			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A4On	15/02/2014	Spot Bond			100.00000	38.27571	100.00000	38.18298			0.00	0	0.00
PRP1A3On	01/10/2012	Spot Bond			100.00000	92.88632	100.00000	92.65411			0.00	0	0.00
PRP1B3On	01/10/2012	Spot Bond			100.00000	92.90920	100.00000	92.67692			0.00	0	0.00
PRP1C3On	01/10/2012	Spot Bond			100.00000	93.00068	100.00000	92.76817			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond			100.00000	18.98491	100.00000	18.94313			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond			100.00000	0.00205	100.00000	0.00204			0.00	0	0.00
R155	On 31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond			5.47500	128.33736	5.50500	128.22397		162,636,408,000,000.00	705,280,000	21,147,213,607.00	
R158P	On 15/09/2015	Spot Bond			100.00000	8.43774	100.00000	8.41917			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond			100.00000	3.75011	100.00000	3.74185			0.00	0	0.00
R179	On 01/08/2013	Spot Bond			100.00000	53.06516	100.00000	52.94836			0.00	0	0.00
R186	On 21/12/2026	Spot Bond			7.45500	128.44758	7.50500	127.90869		66,980,899,868,190.00	984,694,818	8,594,228,935.00	
R187P	On 21/12/2026	Spot Bond			100.00000	0.00091	100.00000	0.00091			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond			100.00000	0.00040	100.00000	0.00040			0.00	0	0.00
R189	On 31/03/2013	Spot Bond			218.55010	94.48484	218.54288	94.10369		18,012,025,041,600.00	82,416,000	1,014,537,000.00	
R197	On 07/12/2023	Spot Bond			1.52000	269.53217	1.52000	269.51396		157,429,440,000.00	103,572,000	139,955,000.00	
R201	On 21/12/2014	Spot Bond			4.87500	109.99746	4.90000	109.92594		21,762,898,735,500.00	464,184,356	4,350,390,888.00	
R202	On 07/12/2033	Spot Bond			2.12000	197.95772	2.12000	197.94114		33,731,320,000.00	15,911,000	1,131,187,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	28/02/2023	Spot Bond			8.00000	98.08135	8.00000	98.02641			9,868,800,000,000.00	233,600,000	3,524,600,000.00
R203	On	15/09/2017	Spot Bond			5.97000	113.52974	6.01000	113.32938			16,040,793,000,000.00	686,900,000	6,600,167,406.00
R204	On	21/12/2018	Spot Bond			6.26500	110.40631	6.30500	110.17071			8,595,536,057,290.00	371,992,986	3,952,493,814.00
R2048	On	28/02/2048	Spot Bond			8.75000	99.79630	8.75000	99.72850			6,580,000,000,000.00	752,000,000	1,198,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	29.25883	100.00000	29.18795			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.02000	104.15641	5.05000	104.10183			5,789,505,760,000.00	153,288,000	1,862,119,474.00
R207	On	15/01/2020	Spot Bond			6.56000	104.84241	6.60000	104.58751			12,421,226,176,000.00	893,479,600	7,491,492,658.00
R208	On	31/03/2021	Spot Bond			6.72000	102.95152	6.76000	102.67506			10,492,415,754,240.00	561,371,392	7,762,377,008.00
R209	On	31/03/2036	Spot Bond			8.10500	83.17761	8.14000	82.85067			17,091,353,910,000.00	108,742,000	9,818,496,386.00
R210	On	31/03/2028	Spot Bond			1.87000	153.02262	1.87000	153.01084			153,055,760,000.00	81,848,000	91,109,000.00
R211	On	31/01/2017	Spot Bond			0.60000	120.99260	0.60000	120.98746			3,274,200,000.00	5,457,000	1,216,557,000.00
R212	On	31/01/2022	Spot Bond			1.45000	124.23438	1.45000	124.22624			124,408,550,000.00	85,799,000	867,171,454.00
R213	On	28/02/2031	Spot Bond			7.91500	91.13212	7.95000	90.79855			9,048,823,750,000.00	143,250,000	3,359,502,517.00
R214	On	28/02/2041	Spot Bond			6.50000	99.94815	6.50000	99.93087			25,219,837,500,000.00	879,975,000	5,066,875,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	64.07409	100.00000	63.93305			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	42.71606	100.00000	42.62203			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	28.47737	100.00000	28.41469			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	18.98491	100.00000	18.94313			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.65661	100.00000	12.62875			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.43774	100.00000	8.41917			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.62516	100.00000	5.61278			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.75011	100.00000	3.74185			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	51.67141	100.00000	51.55705			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	34.44761	100.00000	34.37137			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	22.96507	100.00000	22.91424			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	15.31005	100.00000	15.27616			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.20670	100.00000	10.18411			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.80447	100.00000	6.78941			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.53631	100.00000	4.52627			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.02421	100.00000	3.01751			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.01614	100.00000	2.01168			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.34409	100.00000	1.34112			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.89606	100.00000	0.89408			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.59737	100.00000	0.59605			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On	21/06/2019	Spot Bond			100.00000	0.39825	100.00000	0.39737			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.26550	100.00000	0.26491			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.17700	100.00000	0.17661			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11800	100.00000	0.11774			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07867	100.00000	0.07849			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05244	100.00000	0.05233			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03496	100.00000	0.03489			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02331	100.00000	0.02326			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01554	100.00000	0.01550			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01036	100.00000	0.01034			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00691	100.00000	0.00689			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00460	100.00000	0.00459			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00307	100.00000	0.00306			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00205	100.00000	0.00204			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00136	100.00000	0.00136			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00091	100.00000	0.00091			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00061	100.00000	0.00060			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00040	100.00000	0.00040			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB01	On	16/03/2014			100.00000	34.79757	100.00000	34.71327			0.00	0	0.00
RCSB02	On	15/07/2013			100.00000	61.09554	100.00000	60.94753			0.00	0	0.00
RCSB03	On	15/07/2016			100.00000	13.87119	100.00000	13.83759			0.00	0	0.00
RCSB04	On	25/05/2015			100.00000	17.69970	100.00000	17.64444			0.00	0	0.00
RCSB2U	On	24/07/2017			100.00000	2.02339	100.00000	2.01449			0.00	0	0.00
RCSC07	On	06/09/2012			100.00000	99.93258	100.00000	99.66609			0.00	0	0.00
RCSC08	On	08/03/2013			100.00000	98.56105	100.00000	98.30236			0.00	0	0.00
RCSC09	On	06/06/2013			100.00000	66.61215	100.00000	66.40419			0.00	0	0.00
RCSC10	On	06/06/2013			100.00000	66.57051	100.00000	66.35806			0.00	0	0.00
RDFB01	On	30/03/2015			100.00000	17.29462	100.00000	17.25272			0.00	0	4,000,000.00
RDFC04	On	06/09/2013			100.00000	48.65092	100.00000	48.43698			0.00	0	0.00
RES010	On	21/09/2012			100.00000	96.57018	100.00000	96.32256			0.00	0	0.00
RES05	On	17/10/2012			100.00000	89.36674	100.00000	89.15191			0.00	0	0.00
RES06	On	18/10/2014			100.00000	21.63879	100.00000	21.58637			0.00	0	0.00
RES07	On	14/02/2013			5.87500	103.05510	5.87500	103.03896			0.00	0	0.00
RES11	On	14/11/2012			100.00000	84.58072	100.00000	84.39022			0.00	0	0.00
RES12	On	20/08/2015			100.00000	15.25997	100.00000	15.19287			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	32.69944	100.00000	32.62022			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	69.39496	100.00000	69.22685			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	67.22605	100.00000	67.06319			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	22.96033	100.00000	22.90471			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	12.76665	100.00000	12.74137			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.35031	100.00000	12.32039			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	14.16929	100.00000	14.13496			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	14.16929	100.00000	14.13496			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	58.97245	100.00000	58.71312			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	49.59481	100.00000	49.37672		15,000,000,000,000.00	150,000,000	75,000,000.00	
RPG01	On	28/02/2014	Spot Bond			100.00000	34.13959	100.00000	34.05689			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	33.68950	100.00000	33.62280			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	21.01989	100.00000	20.96897			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.52240	5.25000	100.50825			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.46885	100.00000	0.46773			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.55449	100.00000	2.54831			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05U	On	21/01/2013	Spot Bond			100.00000	89.66862	100.00000	89.49416			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.34967	100.00000	13.32013		660,000,000,000.00	6,600,000	9,400,000.00	
SBC2	On	28/04/2016	Spot Bond			100.00000	7.87949	100.00000	7.86454			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	82.64439	100.00000	82.46033			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	16.23535	100.00000	16.19961			0.00	0	32,200,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	9.94777	100.00000	9.92366			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.31356	8.00000	109.29013			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.74687	100.00000	7.72810			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	9.21536	100.00000	9.19304			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	9.18165	100.00000	9.15267			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	21.70152	100.00000	21.65375			0.00	0	18,100,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	66.82066	100.00000	66.67276			0.00	0	0.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.41772	100.00000	12.39023			0.00	0	7,300,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	122.91904	5.75000	122.89678			0.00	0	1,700,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	45.95203	100.00000	45.85089			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	64.29764	100.00000	64.15533			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	26.76115	100.00000	26.70224			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	26.76115	100.00000	26.70224			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	26.76115	100.00000	26.70224			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	66.71120	100.00000	66.56436			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.42296	100.00000	13.39341			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	26.76115	100.00000	26.70224			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	26.76115	100.00000	26.70224			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	66.80726	100.00000	66.65941			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	66.80726	100.00000	66.65941			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.33742	100.00000	9.31479			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	31.43852	100.00000	31.36236			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	24.69853	100.00000	24.63869			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.87070	100.00000	10.84436			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	63.17940	100.00000	63.02634			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	38.82444	100.00000	38.73038			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.12957	100.00000	14.09847			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	38.81342	100.00000	38.71939			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.42262	100.00000	10.39737			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.77160	100.00000	8.75035			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	0.89210	100.00000	0.89012			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.27370	100.00000	9.25122			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.85335	100.00000	11.82712			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.83732	10.05000	102.80991			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.74960	100.00000	8.72228			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.36621	100.00000	19.31929			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.66795	100.00000	9.63776			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.62420	100.00000	7.60573			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.51026	8.00000	104.49532			0.00	0	4,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.11085	100.00000	10.08859			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.86689	100.00000	10.84297			0.00	0	2,300,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	71.14273	100.00000	70.98613			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	16.68240	100.00000	16.64568			0.00	0	4,400,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	61.51167	100.00000	61.37467			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.60589	100.00000	6.59127			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.35672	100.00000	5.34493			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	12.07370	100.00000	12.04445			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	79.29446	100.00000	79.13929			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM221	On	17/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.69451	100.00000	2.68798			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04320	100.00000	0.04310			0.00	0	0.00
SHPCBLO	On	03/04/2017	Spot Bond			6.50000	100.65221	6.50000	100.64042			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.92894	100.00000	11.90004			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	63.06156	100.00000	62.90880			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.65909	100.00000	17.61632			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.67846	100.00000	10.65259			0.00	0	100,000,000.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.40863	8.75000	102.39253			0.00	0	800,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	51.19008	100.00000	51.07740			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	13.54832	100.00000	13.51849			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	56.94201	100.00000	56.81598			0.00	0	3,000,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	13.42296	100.00000	13.39341			0.00	0	10,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	26.37457	100.00000	26.31068			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	9.93284	100.00000	9.90878			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.61771	100.00000	14.58230			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.00692	100.00000	7.98752			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	15.05997	100.00000	15.02664			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On	20/04/2015	Spot Bond			100.00000	17.65501	100.00000	17.59989			0.00	0	4,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.17508	100.00000	9.15285			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.58420	100.00000	10.55856			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	10.55397	100.00000	10.52102			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.38476	100.00000	9.36055			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.60233	6.75000	102.57900			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	23.29180	100.00000	23.25520			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.85514	7.25000	100.83563			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.89200	100.00000	9.86113			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	101.09037	8.75000	101.03266			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	105.08957	13.50000	104.99808			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.19319	100.00000	2.18461			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN872 On	13/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	48.57500	100.00000	48.46720			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	48.57500	100.00000	48.46720			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	44.94091	100.00000	66.66670			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	48.57500	100.00000	48.46720			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN929	On	19/07/2013			100.00000	48.57500	100.00000	48.46720			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN931	On	16/10/2012			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN933	On	19/10/2012			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN934	On	01/10/2012			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN935	On	05/11/2012			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN936	On	13/11/2012			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN937	On	14/11/2012			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN938	On	16/11/2012			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN939	On	16/11/2012			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN940	On	20/09/2012			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN941	On	20/11/2012			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN942	On	20/11/2012			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN943	On	16/11/2012			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN944	On	22/11/2012			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SYN945	On	23/11/2012			100.00000	80.75221	100.00000	80.57395		38,000,000,000,000.00	380,000,000	172,000,000.00	
SZ18	On	30/09/2015			100.00000	24.56812	100.00000	24.51374			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	12.55038	100.00000	12.52260			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	31.26911	100.00000	31.20028			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	37.37627	100.00000	37.29400			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.16427	6.27500	100.14741			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	60.84165	100.00000	60.69426			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	59.96265	100.00000	59.81739			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	15.09969	100.00000	15.06311			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.03505	8.00000	103.01310			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	99.86485	6.27000	101.41308			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	38.15348	100.00000	38.07795			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	37.15954	100.00000	37.04352			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.87226	100.00000	7.84767			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.09961	100.00000	8.07432			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.57036	100.00000	8.55150			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B1	On	18/10/2038			100.00000	8.58842	100.00000	8.56162			0.00	0	0.00
TH10C1	On	18/10/2038			100.00000	9.63428	100.00000	9.60420			0.00	0	0.00
TH10D1	On	18/10/2038			100.00000	13.95407	100.00000	13.91050			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	89.08391	100.00000	88.87028			0.00	0	100,000.00
TH9A10	On	18/07/2016			100.00000	11.42610	100.00000	11.39842			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	89.01920	100.00000	88.80572			0.00	0	0.00
THE7A3	On	18/10/2012			100.00000	89.90318	100.00000	89.68759			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	89.20455	100.00000	88.99064			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	89.44584	100.00000	89.23134			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	6.98632	100.00000	6.96940			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	7.48338	100.00000	7.46525			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	7.81475	100.00000	7.79581			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	8.47747	100.00000	8.45694			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	8.91929	100.00000	8.89769			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	13.60262	100.00000	13.56967			0.00	0	0.00
THE9A1	On	18/07/2016			100.00000	11.11705	100.00000	11.09011			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	13.30092	100.00000	13.26869			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	11.37281	100.00000	11.34526			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On	18/07/2039	Spot Bond			100.00000	7.64906	100.00000	7.63052			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	7.75951	100.00000	7.74071			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	7.81475	100.00000	7.79581			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	11.20231	100.00000	11.17517			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	11.37281	100.00000	11.34526			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	11.95895	100.00000	11.92998			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.36702	100.00000	8.34675			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	11.95895	100.00000	11.92998			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	12.81150	100.00000	12.78047			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.47158	100.00000	9.44864			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	12.75822	100.00000	12.72731			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	17.02099	100.00000	16.97975			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	13.88980	100.00000	13.85615			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	17.18084	100.00000	17.13922			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	43.08833	100.00000	42.98394			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	25.67144	100.00000	25.61463			0.00	0	3,600,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.03829	6.00000	103.02188			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.00905	100.00000	12.98042		9,200,000,000,000.00	92,000,000	1,015,500,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	15.20132	100.00000	15.16786			1,200,000,000,000.00	12,000,000	296,855,490.00
TN23	On	06/11/2023	Spot Bond			100.00000	13.89451	100.00000	13.86393			0.00	0	145,839,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	9.69273	100.00000	9.67139			0.00	0	127,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.24215	100.00000	11.21740			0.00	0	26,900,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	6.58090	100.00000	6.54994			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	6.73587	100.00000	6.70418			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	6.93215	100.00000	6.89954			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	6.95282	100.00000	6.92011			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	7.92391	100.00000	7.88664			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	13.47676	100.00000	13.41337			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.91972	10.00000	99.89298			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.92172	9.75000	99.89564			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.92284	100.00000	9.89725			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	50.47702	100.00000	50.00005			0.00	0	0.00
TSP128	On	07/02/2013	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
TSP129	On	07/03/2013	Spot Bond			100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	62.44024	100.00000	62.32177			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	56.24758	100.00000	56.14087			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	15.96378	100.00000	15.92863			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	85.36539	100.00000	85.17611			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	29.48673	100.00000	29.41530			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.19575	100.00000	12.16621			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.70275	100.00000	18.65744			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	16.32358	100.00000	16.28764			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	84.98179	100.00000	84.78733			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	39.45012	100.00000	39.35455			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	85.00795	100.00000	84.81343			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	39.45839	100.00000	39.35847			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	85.10213	100.00000	84.90739			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On	07/11/2013	Spot Bond			100.00000	39.87459	100.00000	39.77800			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.47747	100.00000	16.42602			0.00	0	500,000.00
VKE02	On	08/05/2016	Spot Bond			100.00000	11.76745	100.00000	11.73071			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.67742	100.00000	9.64721			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	74.51096	100.00000	74.36960			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	68.56667	100.00000	99.72677			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	79.86871	100.00000	99.99993			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.21913	100.00000	12.19601			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	19.40502	100.00000	19.36231			0.00	0	66,664,369.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.31486	100.00000	11.28964			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	20.80722	100.00000	20.76143			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	12.95545	100.00000	12.92694		10,000,000,000,000.00	100,000,000	70,000,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	11.40448	100.00000	11.37938			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.19238	100.00000	11.16775			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.09811	100.00000	11.07369			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	44.15318	100.00000	44.05651			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	36.08828	100.00000	36.00841			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	9.99808	100.00000	9.97607			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On	31/03/2014	Spot Bond			100.00000	27.54052	100.00000	27.47956			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	22.49567	100.00000	22.44616			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.82376	100.00000	7.80645			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.05740	100.00000	16.02206			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.97607	100.00000	9.95411			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.31852	100.00000	0.31782			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.20283	100.00000	6.19110			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02498	100.00000	0.02493			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.20283	100.00000	6.19110			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.61962	100.00000	16.58808			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.00270	100.00000	16.97044			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.93957	100.00000	15.90933			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.93957	100.00000	15.90933			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.11416	100.00000	15.08548			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.11416	100.00000	15.08548			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.30430	100.00000	14.27716			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On	18/06/2015	Spot Bond			100.00000	14.30430	100.00000	14.27716			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.46092	100.00000	13.43539			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.46092	100.00000	13.43539			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.69135	100.00000	12.66727			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.69135	100.00000	12.66727			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.94457	100.00000	11.92197			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.94457	100.00000	11.92197			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.30624	100.00000	11.28485			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.70203	100.00000	10.68178			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.00011	100.00000	7.98494			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.55708	100.00000	7.54274			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.11152	100.00000	7.09803			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.11152	100.00000	7.09803			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.73046	100.00000	6.71769			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.35774	100.00000	6.34568			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.97325	100.00000	5.96150			0.00	0	0.00
Total for j-Bonds :											661,124,807,422,820.00	,054,157,348	99 819 810 654.00	
Grand Total:											1,124,912,736,800.00	154,178,345	99 821 289 629.00	