



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 27/08/2012

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			8.41690	8.41690	8.41750	8.41750		14.76	105,590,010.50	12,545	252,309.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,267.63590	1.26764	1,266.965	21.05	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.13590	0.00014	0.065	21.05	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,117.78930	1.11779	1,117.055	19.93	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.28930	0.00029	0.155	19.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,017.98220	1.01798	1,017.178	19.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.48220	0.00048	0.278	19.18	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			6.91350	0.00691	5.013	21.80	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			889.41350	0.88941	888.113	21.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			16.93410	0.01693	13.513	19.37	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			599.43410	0.59943	596.613	19.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			12.59310	0.01259	9.838	20.30	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			695.09310	0.69509	692.938	20.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			9.51850	0.00952	7.295	21.23	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			792.01850	0.79202	790.395	21.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			67.10360	0.06710	59.595	16.13	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			249.60360	0.24960	242.695	16.13	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			38.58630	0.03859	32.797	17.17	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			371.08630	0.37109	365.897	17.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			32.04850	0.03205	26.842	17.51	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			414.54850	0.41455	409.942	17.51	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			135.93030	0.13593	127.360	14.76	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			118.43030	0.11843	110.460	14.76	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			96.15990	0.09616	87.819	15.44	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			178.65990	0.17866	170.919	15.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			80.43670	0.08044	72.457	15.79	36,228.40	500	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			212.93670	0.21294	205.557	15.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			264.43770	0.26444	257.663	14.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			46.93770	0.04694	40.763	14.98	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			228.05910	0.22806	220.608	14.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			60.55910	0.06056	53.708	14.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			221.10150	0.22110	213.530	14.91	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			63.60150	0.06360	56.630	14.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			525.70650	0.52571	523.023	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			8.20650	0.00821	6.123	15.84	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			431.78560	0.43179	428.050	15.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			14.28560	0.01429	11.150	15.21	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			344.31740	0.34432	339.081	15.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			26.81740	0.02682	22.181	15.09	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			918.30840	0.91831	917.401	18.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			0.80840	0.00081	0.501	18.44	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			720.07970	0.72008	718.662	17.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			2.57970	0.00258	1.762	17.11	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			670.96290	0.67096	669.317	16.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			3.46290	0.00346	2.417	16.79	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.51550	8.51550	8.51600	8.51600		15.96	3,704,242.50	435	77,224.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			23.58060	0.02358	21.479	27.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,607.58060	2.60758	2,605.979	27.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			144.80340	0.14480	138.765	18.64	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			728.80340	0.72880	723.266	18.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			92.55730	0.09256	87.737	20.51	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,076.55730	1.07656	1,072.237	20.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			40.82320	0.04082	37.898	24.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,924.82320	1.92482	1,922.398	24.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			210.13030	0.21013	203.249	17.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			494.13030	0.49413	487.749	17.28	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			163.26580	0.16327	156.925	18.17	156,924.70	1,000	29,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			647.26580	0.64727	641.425	18.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			161.29720	0.16130	154.984	18.21	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			655.29720	0.65530	649.484	18.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			409.53720	0.40954	402.725	15.39	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			193.53720	0.19354	187.225	15.39	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			310.99660	0.31100	303.790	15.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			294.99660	0.29500	288.290	15.96	0.00	0	3,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			272.67180	0.27267	265.479	16.40	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			356.67180	0.35667	349.979	16.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			568.29430	0.56829	562.627	14.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			102.29430	0.10229	97.126	14.85	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			531.48530	0.53149	525.593	14.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			115.48530	0.11549	110.093	14.81	330,280.20	3,000	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			437.78580	0.43779	431.155	15.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			171.78580	0.17179	165.655	15.25	0.00	0	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			645.36910	0.64537	640.203	14.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			79.36910	0.07937	74.703	14.92	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			606.28050	0.60628	600.855	14.88	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			90.28050	0.09028	85.355	14.88	85,355.30	1,000	14,790.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.61770	8.61770	8.61770	8.61770		16.46	517,062.00	60	21,547.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			130.71530	0.13072	127.116	22.35	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,713.01530	1.71302	1,709.416	22.35	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			106.09900	0.10610	103.242	23.54	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,038.39900	2.03840	2,035.542	23.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			90.08720	0.09009	87.744	24.55	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,322.38720	2.32239	2,320.044	24.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			692.97720	0.69298	686.954	14.98	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			175.27720	0.17528	169.254	14.98	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			286.15940	0.28616	279.158	18.32	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			768.45940	0.76846	761.459	18.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			202.57480	0.20257	197.107	20.02	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,134.87480	1.13487	1,129.407	20.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			762.77540	0.76278	757.671	14.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			145.07540	0.14508	139.971	14.97	0.00	0	1,500.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.71060	8.71060	8.70960	8.70960		17.08	0.00	0	6,492.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			522.79100	0.52279	516.254	17.24	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			563.19100	0.56319	555.654	17.24	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			519.21250	0.51921	512.681	17.28	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			569.61250	0.56961	562.081	17.28	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			526.39920	0.52640	519.861	17.21	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			556.79920	0.55680	549.261	17.21	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.83080	8.83080	8.82900	8.82900		17.76	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,106.02620	1.10603	1,104.029	15.71	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			277.02620	0.27703	273.229	15.71	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			655.29890	0.65530	651.098	18.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			826.29890	0.82630	820.298	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.15550	9.15550	9.15490	9.15490		18.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,542.74740	1.54275	1,541.624	16.29	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			387.84740	0.38785	386.124	16.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.48020	9.48020	9.48080	9.48080		19.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	17/09/2012	Foreign Exchange Future				8.41690	8.41690	8.41750	8.41750		14.76	0.00	0	1,240.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future	8.49	Call				9,961.67260	0.09962	9,122.075	15.38	0.00	0	0.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future	8.49	Put				17,211.67260	0.17212	16,432.075	15.38	0.00	0	0.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future	8.60	Call				6,710.36200	0.06710	5,959.531	16.13	0.00	0	60.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future	8.60	Put				24,960.36200	0.24960	24,269.531	16.13	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future				8.51550	8.51550	8.51600	8.51600		15.96	0.00	0	77.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Call				27,627.53830	0.27628	26,907.680	16.36	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Put				35,027.53830	0.35028	34,357.680	16.36	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future				8.61770	8.61770	8.61770	8.61770			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				7,230.00000	0.07230	7,230.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future				8.71060	8.71060	8.70960	8.70960		17.08	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call				51,921.25050	0.51921	51,268.143	17.28	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put				56,961.25050	0.56961	56,208.143	17.28	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call				52,639.92400	0.52640	51,986.087	17.21	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put				55,679.92400	0.55680	54,926.087	17.21	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call				52,279.10110	0.52279	51,625.454	17.24	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put				56,319.10110	0.56319	55,565.454	17.24	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future				13.29700	13.29700	13.30970	13.30970		12.73	39,891.00	3	11,995.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call				1,959.78820	1.95979	1,947.055	19.56	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put				0.08820	0.00009	0.055	19.56	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call				1,162.06030	1.16206	1,148.854	16.38	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put				2.36030	0.00236	1.854	16.38	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call				118.72750	0.11873	104.093	13.26	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put				259.02750	0.25903	257.093	13.26	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call				36.57140	0.03657	29.236	14.68	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put				576.87140	0.57687	582.236	14.68	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future				13.45020	13.45020	13.46280	13.46280		13.61	0.00	0	1,955.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call				317.18150	0.31718	307.034	14.20	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			554.38150	0.55438	556.834	14.20	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			189.02610	0.18903	181.816	15.38	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			926.22610	0.92623	931.616	15.38	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			449.03740	0.44904	436.947	13.53	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			356.23740	0.35624	356.747	13.53	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			370.49530	0.37050	359.425	13.85	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			457.69530	0.45770	459.225	13.85	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.60920	13.60920	13.62150	13.62150		15.72	0.00	0	2,355.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			891.58000	0.89158	876.756	22.71	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			970.08000	0.97008	967.556	22.71	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			804.40980	0.80441	789.999	22.71	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,082.90980	1.08291	1,080.799	22.71	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			614.76180	0.61476	601.602	22.71	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,393.26180	1.39326	1,392.402	22.71	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			970.98390	0.97098	955.854	22.71	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			879.48390	0.87948	876.654	22.71	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10700	0.10700	0.10710	0.10710		15.86	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			75.27710	0.00075	56.351	15.86	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			365.27710	0.00365	356.351	15.86	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10840	0.10840	0.10840	0.10840		18.84	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			383.96850	0.00384	372.813	18.84	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			543.96850	0.00544	532.813	18.84	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.53470	10.53470	10.53830	10.53830		12.00	13,800,457.00	1,310	25,276.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,089.40280	1.08940	1,085.552	18.08	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			1.10280	0.00110	0.852	18.08	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			791.48430	0.79148	787.257	15.50	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			3.18430	0.00318	2.557	15.50	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			643.83610	0.64384	639.231	14.12	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			5.53610	0.00554	4.531	14.12	0.00	0	33,360.00

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	10.20	Call			365.48200	0.36548	358.526	12.77	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			27.18200	0.02718	23.826	12.77	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			9.58230	0.00958	6.686	14.82	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			671.28230	0.67128	671.986	14.82	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			7.93020	0.00793	5.510	15.14	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			719.63020	0.71963	720.810	15.14	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.67050	10.67050	10.67440	10.67440		13.37	0.00	0	54,594.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			207.05230	0.20705	201.044	14.43	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			532.65230	0.53265	530.544	14.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			181.64020	0.18164	175.898	14.73	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			607.24020	0.60724	605.398	14.73	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			111.42190	0.11142	106.779	16.09	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			937.02190	0.93702	936.279	16.09	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			463.96370	0.46396	457.073	13.19	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			189.56370	0.18956	186.573	13.19	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			262.32770	0.26233	255.919	13.89	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			407.92770	0.40793	405.419	13.89	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			221.10820	0.22111	214.975	14.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			496.70820	0.49671	494.475	14.28	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,199.45830	1.19946	1,193.955	14.26	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			25.05830	0.02506	23.455	14.26	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			527.47300	0.52747	520.627	13.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			153.07300	0.15307	150.127	13.11	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.81370	10.81370	10.81760	10.81760		13.87	54,068,500.00	5,000	5,250.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			396.10730	0.39611	390.527	14.34	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			548.50730	0.54851	546.827	14.34	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.12260	11.12260	11.12490	11.12490		14.99	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			735.82840	0.73583	729.802	15.17	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			810.92840	0.81093	807.202	15.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future			106.73118	106.73118	106.73972	106.73972			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,749.72000	6.74972	6,741.180		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			6,739.72000	6.73972	6,731.180		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			6,729.72000	6.72972	6,721.180		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			104.39611	104.39611	104.40291	104.40291			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,412.91000	5.41291	5,406.110		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			5,402.91000	5.40291	5,396.110		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			5,392.91000	5.39291	5,386.110		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			110.70427	110.70427	110.71116	110.71116			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			6,721.16000	6.72116	6,714.270		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			6,711.16000	6.71116	6,704.270		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			6,701.16000	6.70116	6,694.270		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			467.62800	467.62800	467.80800	467.80800			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			474.36000	474.36000	474.54100	474.54100			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			419.71500	419.71500	420.04500	420.04500			75,548,700.00	18	893.00
ALBI	On	07/02/2013	Index Future			425.75700	425.75700	426.09000	426.09000			0.00	0	118.00

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			8.72690	8.72690	8.73980	8.73980		11.16	4,363,450.00	500	8,640.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Call			334.51410	0.33451	321.617	12.53	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Put			14.71410	0.01471	14.717	12.53	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future			8.75470	8.75470	8.76870	8.76870		11.98	0.00	0	10,094.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			407.16980	0.40717	394.609	11.52	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			98.46980	0.09847	99.909	11.52	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.79090	8.79090	8.80380	8.80380		12.38	0.00	0	3,801.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			469.54580	0.46955	459.437	11.59	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			175.74580	0.17575	178.537	11.59	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			8.88850	8.88850	8.90170	8.90170		14.27	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.50080	8.50080	8.48050	8.48050		12.49	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			238.84190	0.23884	256.995	12.83	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			28.34190	0.02834	26.195	12.83	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.58240	8.58240	8.56160	8.56160		11.80	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			340.53540	0.34054	351.570	11.69	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			128.93540	0.12894	119.170	11.69	0.00	0	0.00
CF CAN On	17/09/2012	Can-Do Future			0.06060	0.06060	0.06550	0.06550			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.05750	0.05750	0.06360	0.06360			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.06310	0.06310	0.06920	0.06920			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.04750	0.04750	0.05090	0.05090			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.01850	0.01850	0.02080	0.02080			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.18940	0.18940	0.19780	0.19780			0.00	0	4,800.00
CF CAN On	14/12/2012	Can-Do Future			0.13900	0.13900	0.13840	0.13840			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.77360	8.77360	8.77540	8.77540		13.47	0.00	0	25.00

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	17/09/2012	Foreign Exchange Future		8.91	Call			72.98060	0.07298	66.166	14.48	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future		8.91	Put			207.58060	0.20758	202.566	14.48	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future				8.89480	8.89480	8.89640	8.89640		14.73	0.00	0	25.00
CHF / R On	14/12/2012	Foreign Exchange Future		9.04	Call			241.18280	0.24118	232.652	15.33	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future		9.04	Put			384.78280	0.38478	377.852	15.33	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry				8.39660	8.39660	8.39600	8.39600		14.71	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.24	Call			163.10420	0.16310	157.557	19.09	0.00	0	7,000.00
DAAV On	28/08/2012	Any day expiry		8.24	Put			7.10420	0.00710	0.957	19.09	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.31	Call			103.12120	0.10312	91.234	17.18	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.31	Put			17.12120	0.01712	4.634	17.18	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.32	Call			95.29100	0.09529	82.351	16.90	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.32	Put			19.29100	0.01929	5.751	16.90	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.33	Call			87.69600	0.08770	73.712	16.63	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.33	Put			21.69600	0.02170	7.112	16.63	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry				6.79200	6.79200	6.79890	6.79890		13.68	0.00	0	1,500.00
DAAW On	30/08/2012	Any day expiry		6.74	Call			81.43640	0.08144	69.354	15.45	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry		6.74	Put			22.53640	0.02254	17.354	15.45	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry		6.75	Call			74.14030	0.07414	61.827	15.15	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry		6.75	Put			25.24030	0.02524	19.827	15.15	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry		6.76	Call			67.12580	0.06713	54.627	14.86	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry		6.76	Put			28.22580	0.02823	22.627	14.86	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry		6.77	Call			60.41220	0.06041	47.790	14.56	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry		6.77	Put			31.51220	0.03151	25.790	14.56	0.00	0	10,000.00
DAAW On	30/08/2012	Any day expiry		6.82	Call			34.16200	0.03416	22.815	14.24	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry		6.82	Put			55.26200	0.05526	50.815	14.24	0.00	0	5,000.00
DAUS On	31/08/2012	Any day expiry				8.39760	8.39760	8.39810	8.39810		14.66	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry		7.40	Call			998.00000	0.99800	998.000	26.27	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry		7.40	Put			0.00000	0.00000	0.000	26.27	0.00	0	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	7.72	Call			678.00000	0.67800	678.000	24.15	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			0.00000	0.00000	0.000	24.15	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			166.00000	0.16600	159.000	16.63	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			18.00000	0.01800	11.000	16.63	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			27.00000	0.02700	17.000	16.07	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			139.00000	0.13900	129.000	16.07	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.43020	8.43020	8.43060	8.43060		15.30	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			263.00000	0.26300	255.000	15.04	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			82.00000	0.08200	75.000	15.04	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			128.00000	0.12800	120.000	15.67	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			207.00000	0.20700	200.000	15.67	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,032.00000	1.03200	1,031.000	18.11	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	18.11	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			718.00000	0.71800	715.000	16.21	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			7.00000	0.00700	5.000	16.21	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.46720	8.46720	8.46750	8.46750		15.49	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			768.00000	0.76800	764.000	15.04	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			21.00000	0.02100	17.000	15.04	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			344.00000	0.34400	337.000	15.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			127.00000	0.12700	120.000	15.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			211.00000	0.21100	205.000	15.78	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			254.00000	0.25400	248.000	15.78	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,074.00000	1.07400	1,072.000	16.18	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			7.00000	0.00700	5.000	16.18	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.50020	8.50020	8.50070	8.50070		15.90	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			815.00000	0.81500	811.000	15.05	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			34.00000	0.03400	31.000	15.05	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			278.00000	0.27800	271.000	15.95	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			287.00000	0.28700	281.000	15.95	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.52980	8.52980	8.53020	8.53020		15.93	0.00	0	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	27/12/2012	Any day expiry	8.51	Call			331.00000	0.33100	324.000	15.97	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			311.00000	0.31100	304.000	15.97	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			857.00000	0.85700	854.000	15.03	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			47.00000	0.04700	44.000	15.03	0.00	0	7,530.00
EL28	On	01/11/2012	Bond Future			108.27586	108.27586	108.28280	108.28280			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,292.80000	2.29280	2,285.860		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			2,282.80000	2.28280	2,275.860		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			2,272.80000	2.27280	2,265.860		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			8.93317	87.60973	8.90344	87.85999			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,447.10000	2.44710	2,196.840		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			9.03387	88.87089	9.00319	89.12436			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			3,971.57000	3.97157	4,225.040		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			3,882.88000	3.88288	4,136.350		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			3,794.32000	3.79432	4,047.790		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			420.01300	420.01300	420.30300	420.30300			0.00	0	239.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2012	GOVI	403.96	Call			163,430.00000	16.34300	160,530.000		0.00	0	0.00
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			426.05900	426.05900	426.35200	426.35200			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			66,380.00000	6.63800	69,310.000		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			66,480.00000	6.64800	69,410.000		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			66,580.00000	6.65800	69,510.000		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			185.47600	185.47600	185.47000	185.47000			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			188.14600	188.14600	188.13900	188.13900			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			502.08200	502.08200	502.16700	502.16700			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			509.08400	509.08400	509.16900	509.16900			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.00000	95.00000	4.98000	95.02000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			4.96000	95.04000	4.94000	95.06000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.86000	95.14000	4.85000	95.15000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.82000	95.18000	4.81000	95.19000			0.00	0	840.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/01/2013	Jibar Tradeable Future				4.80000	95.20000	4.80000	95.20000			0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future				4.79000	95.21000	4.80000	95.20000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.79000	95.21000	4.80000	95.20000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.85000	95.15000	4.85000	95.15000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				4.96000	95.04000	4.95000	95.05000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.09000	94.91000	5.09000	94.91000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.25000	94.75000	5.25000	94.75000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.41000	94.59000	5.41000	94.59000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.80270	6.80270	6.81050	6.81050		10.65	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				234.06560	0.23407	225.024	11.77	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				13.56560	0.01357	12.324	11.77	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.85490	6.85490	6.86190	6.86190		11.30	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				312.89530	0.31290	304.549	11.49	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				80.99530	0.08100	79.649	11.49	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.21457	105.26725	7.19977	105.37637			1,579,008.75	15	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			1,187.52000	1.18752	1,296.640		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			1,112.68000	1.11268	1,221.800		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			1,037.91000	1.03791	1,147.030		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.28727	106.78257	7.27194	106.89277			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			1,685.96000	1.68596	1,796.160		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			1,612.54000	1.61254	1,722.740		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			1,539.19000	1.53919	1,649.390		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.33860	104.25848	7.32271	104.37039			0.00	0	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	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			2,017.41000	2.01741	2,129.320		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			1,945.19000	1.94519	2,057.100		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			1,873.03000	1.87303	1,984.940		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.59242	122.53085	5.58174	122.56224		2.47	0.00	0	15,729.00
R157	On	01/11/2012	Bond Future	5.78	Call			875.66000	0.87566	843.970		0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			294.58000	0.29458	294.280		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,968.99000	1.96899	1,935.500		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			53.39000	0.05339	51.290		0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.62237	124.29469	5.61057	124.32601		2.38	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,996.06000	1.99606	1,965.650		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			236.18000	0.23618	237.090		0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.61152	119.10967	5.59827	119.14169		2.44	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			675.96000	0.67596	657.690		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,302.43000	1.30243	1,316.180		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			685.96000	0.68596	667.540		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,288.09000	1.28809	1,301.690		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			696.05000	0.69605	677.490		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,273.85000	1.27385	1,287.310		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			7.63233	128.46813	7.60742	128.71744		11.79	3,854,043.90	30	35,648.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,855.72000	3.85572	3,643.180		0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,750.51000	1.75051	1,787.280		0.00	0	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	8.00	Call			5,038.51000	5.03851	4,808.320	12.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			1,189.78000	1.18978	1,208.900	12.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			8,861.53000	8.86153	8,610.000	12.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			350.52000	0.35052	348.300	12.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			11,490.90000	11.49090	11,238.090	12.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			129.72000	0.12972	126.220	12.65	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.70809	125.02665	7.68233	125.27902		13.00	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,100.82000	9.10082	8,877.100	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,701.05000	1.70105	1,729.700	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,757.56000	1.75756	1,656.690	12.63	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,713.95000	8.71395	8,865.450	12.63	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,548.92000	2.54892	2,422.450	12.75	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,894.58000	6.89458	7,020.480	12.75	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.76740	126.65618	7.74081	126.91207		13.19	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,070.84000	4.07084	3,929.940	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,317.87000	7.31787	7,432.860	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,990.67000	3.99067	3,851.330	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,437.83000	7.43783	7,554.380	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,030.64000	4.03064	3,890.510	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,377.68000	7.37768	7,493.440	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			214.21814	214.21814	214.24331	214.24331			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			4,746.69000	4.74669	4,771.860		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			4,756.69000	4.75669	4,781.860		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			4,766.69000	4.76669	4,791.860		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			272.20927	272.20927	272.23082	272.23082			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			5,240.82000	5.24082	5,219.270		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			5,230.82000	5.23082	5,209.270		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			5,220.82000	5.22082	5,199.270		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			4.93673	110.88630	4.92506	110.91070		1.60	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			540.12000	0.54012	517.290		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			154.34000	0.15434	155.910		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.86488	108.07350	4.85163	108.09779		1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			606.52000	0.60652	588.270		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			371.55000	0.37155	377.590		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.73867	109.48201	4.72325	109.50686		1.47	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			144.16000	0.14416	137.120		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,252.88000	1.25288	1,270.690		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			147.40000	0.14740	140.250		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,239.79000	1.23979	1,257.490		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			150.69000	0.15069	143.440		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,226.74000	1.22674	1,244.340		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/R20n	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	01/11/2012	Bond Future			199.93040	199.93040	199.94306	199.94306			0.00	0	49,243.00
R202	On	01/11/2012	Bond Future	191.99	Call			7,953.06000	7.95306	7,940.400		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			7,943.06000	7.94306	7,930.400		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			7,933.06000	7.93306	7,920.400		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			6.10658	110.06401	6.09128	110.13092		4.83	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,436.83000	3.43683	3,367.180	5.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			94.35000	0.09435	91.610	5.16	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.16031	111.64834	6.14402	111.71579		4.80	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,370.03000	1.37003	1,324.210	4.77	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,511.05000	1.51105	1,532.680	4.77	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Call			2,735.94000	2.73594	2,676.250	4.94	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			664.73000	0.66473	672.490	4.94	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,639.67000	3.63967	3,575.750	5.04	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			403.19000	0.40319	406.720	5.04	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.18797	108.94455	6.17060	109.01311		4.99	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,316.97000	1.31697	1,278.230	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,352.02000	2.35202	2,381.840	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,283.81000	1.28381	1,245.600	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,398.80000	2.39880	2,429.150	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,300.33000	1.30033	1,261.850	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,375.34000	2.37534	2,405.420	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future			6.41026	110.95204	6.39518	111.03110		6.03	0.00	0	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,333.25000	4.33325	4,250.480	6.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			111.06000	0.11106	107.350	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.46849	108.51807	6.45263	108.59782		6.46	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,665.51000	4.66551	4,588.900	6.82	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			552.75000	0.55275	555.890	6.82	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.50805	109.93227	6.49133	110.01329		6.57	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,924.61000	1.92461	1,874.690	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,906.08000	2.90608	2,937.180	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,946.19000	1.94619	1,895.990	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,878.65000	2.87865	2,909.470	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,967.93000	1.96793	1,917.440	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,851.41000	2.85141	2,881.940	6.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.07755	105.07624	5.06501	105.09086		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			173.68000	0.17368	162.680	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			191.18000	0.19118	194.800	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.97557	102.82339	4.95972	102.83778		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			196.35000	0.19635	188.270	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			377.93000	0.37793	384.240	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.74027	104.16358	4.71864	104.17839		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			64.83000	0.06483	61.530	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			981.63000	0.98163	993.140	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			65.84000	0.06584	62.510	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			975.69000	0.97569	987.170	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			66.87000	0.06687	63.490	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/05/2013	Bond Future	3.41	Put			969.77000	0.96977	981.200	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			6.71358	105.25195	6.69864	105.33769		7.31	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,036.71000	5.03671	4,946.260	7.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			125.35000	0.12535	120.640	7.80	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.77795	103.12714	6.76234	103.21367		7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,459.99000	5.45999	5,375.680	8.35	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			626.71000	0.62671	628.930	8.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.82688	104.47124	6.81053	104.55916		7.96	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,860.60000	1.86060	1,810.130	7.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,878.19000	3.87819	3,915.640	7.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,882.21000	1.88221	1,831.430	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,844.71000	3.84471	3,881.850	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,903.98000	1.90398	1,852.890	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,811.43000	3.81143	3,848.260	7.89	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.87474	99.89098	6.86503	99.95190		8.61	0.00	0	9,343.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,335.63000	1.33563	1,274.330	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,681.74000	1.68174	1,681.360	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,210.90000	4.21090	4,138.730	9.12	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			323.41000	0.32341	312.160	9.12	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,253.14000	5.25314	5,183.160	9.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			180.63000	0.18063	171.570	9.26	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.93967	101.32895	6.92960	101.39031		9.00	0.00	0	1,980.00
R208	On	07/02/2013	Bond Future	6.00	Call			543.88000	0.54388	519.640	8.64	0.00	0	12,250.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	6.00	Put			6,417.08000	6.41708	6,454.200	8.64	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			5,793.95000	5.79395	5,728.500	9.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			774.28000	0.77428	770.190	9.49	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.98665	99.25493	6.97615	99.31734		9.43	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,204.96000	2.20496	2,161.300	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			4,167.94000	4.16794	4,186.690	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,229.46000	2.22946	2,185.570	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			4,131.55000	4.13155	4,150.070	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,180.62000	2.18062	2,137.190	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			4,204.55000	4.20455	4,223.530	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			8.31053	79.51999	8.28063	79.77577		17.67	0.00	0	7,428.00
R209	On	01/11/2012	Bond Future	8.99	Call			6,334.10000	6.33410	6,086.020	18.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			598.13000	0.59813	605.830	18.60	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.38355	80.66472	8.35282	80.92378		18.80	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			7,569.89000	7.56989	7,349.590	19.74	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,930.42000	1.93042	1,969.180	19.74	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.44107	78.57294	8.40954	78.83567		19.98	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,664.58000	3.66458	3,524.040	19.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,295.02000	7.29502	7,417.210	19.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			3,698.54000	3.69854	3,557.250	19.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,239.45000	7.23945	7,360.890	19.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			3,732.67000	3.73267	3,590.640	19.84	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,184.20000	7.18420	7,304.900	19.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			152.73769	152.73769	152.74842	152.74842			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			7,758.42000	7.75842	7,747.690		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			7,748.42000	7.74842	7,737.690		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			7,738.42000	7.73842	7,727.690		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			122.18823	122.18823	122.20099	122.20099			20,771,999.10	170	650.00
R211	On	01/11/2012	Bond Future	121.99	Call			210.99000	0.21099	198.230		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			200.99000	0.20099	188.230		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			190.99000	0.19099	178.230		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			125.36298	125.36298	125.37321	125.37321			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,383.21000	3.38321	3,372.980		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			3,373.21000	3.37321	3,362.980		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	01/11/2012	Bond Future	122.01	Call			3,363.21000	3.36321	3,352.980		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.11291	90.75846	8.08806	90.97557		15.45	0.00	0	4,907.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,226.12000	1.22612	1,110.910	15.27	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			4,257.38000	4.25738	4,359.280	15.27	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			6,567.68000	6.56768	6,350.850	16.36	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			561.19000	0.56119	561.470	16.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.19046	92.06492	8.16487	92.28477		16.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			7,793.93000	7.79393	7,600.620	17.06	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,781.24000	1.78124	1,807.780	17.06	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.24840	89.72797	8.22212	89.95088		17.40	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,703.90000	3.70390	3,579.560	17.18	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			7,039.05000	7.03905	7,137.620	17.18	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,739.08000	3.73908	3,614.090	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,984.66000	6.98466	7,082.580	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			3,774.46000	3.77446	3,648.820	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,930.59000	6.93059	7,027.860	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			8.32935	81.40352	8.29940	81.67483			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			2,893.82000	2.89382	3,165.130		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			2,797.63000	2.79763	3,068.940		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			2,701.62000	2.70162	2,972.930		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

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R2On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On 17/09/2012	Foreign Exchange Future			16,283.09000	16,283.09000	16,289.90000	16,289.90000			0.00	0	0.00
YUAN/R	On 17/09/2012	Foreign Exchange Future			1.32250	1.32250	1.32290	1.32290		14.31	0.00	0	0.00
YUAN/R	On 17/09/2012	Foreign Exchange Future	1.33	Call			167.84290	0.01678	153.278	14.85	0.00	0	0.00
YUAN/R	On 17/09/2012	Foreign Exchange Future	1.33	Put			238.84290	0.02388	228.278	14.85	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future			1.32910	1.32910	1.33010	1.33010		15.01	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call			420.64320	0.04206	404.740	15.72	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put			519.64320	0.05196	513.740	15.72	0.00	0	0.00

Total for Derivatives : **284,446,153.35** **25,586** **1,505,514.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			100.00000	10.96198	100.00000	10.93542			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			100.00000	22.59393	100.00000	22.54420			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00000	9.84220	100.00000	9.81836		200,000,000,000.00		2,000,000	2,000,000.00
AA05	On 22/03/2019	Spot Bond			5.00000	127.68937	5.00000	127.67223			0.00	0	18,000,000.00
AB05	On 01/09/2012	Spot Bond			100.00000	103.80620	100.00000	103.52412			0.00	0	900,000.00
AB06	On 27/03/2015	Spot Bond			100.00000	22.80091	100.00000	22.75072		23,127,561,800,000.00		231,275,618	132,547,809.00
AB07	On 07/03/2014	Spot Bond			100.00000	39.51936	100.00000	39.43237			0.00	0	107,900,000.00
AB08	On 03/05/2017	Spot Bond			100.00000	9.08889	100.00000	9.06688			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			100.00000	15.38458	100.00000	15.35072			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.00000	44.10646	100.00000	43.99961			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013	Spot Bond			100.00000	67.10397	100.00000	66.95546			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	31.58983	100.00000	31.51947			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.63522	100.00000	6.62054			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	19.56659	100.00000	19.95630			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	31.36423	100.00000	31.28826			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.11849	100.00000	12.08913			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	9.09259	100.00000	9.07056			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.90482	100.00000	8.88324			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	9.03485	100.00000	9.01297			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	27.90297	100.00000	27.84155			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	19.94063	100.00000	19.89232			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	30.07139	100.00000	30.00519		400,000,000,000.00	4,000,000	2,000,000.00	
ABL11B	On	29/09/2014	Spot Bond			100.00000	23.75567	100.00000	23.69812			0.00	0	3,000,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	19.42124	100.00000	19.37419			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	11.46403	100.00000	11.43626			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	71.99744	100.00000	71.86361			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	55.65880	100.00000	55.53628			0.00	0	1,800,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	45.90569	100.00000	45.79448			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2013	Spot Bond			100.00000	83.77840	100.00000	83.59222			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	87.68000	100.00000	87.53994			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	72.43009	100.00000	72.15363			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	67.10397	100.00000	66.95546			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	40.09962	100.00000	40.01030			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	21.97459	100.00000	21.92564			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	92.29364	8.00000	92.27154			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	20.89425	100.00000	20.84826		654,000,000,000.00	6,540,000	3,270,000.00	
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.82467	100.00000	16.78392			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	101.69293	9.58000	101.66677			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	11.99742	100.00000	11.96835			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	11.43664	100.00000	11.40093			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	101.31611	4.50000	101.30114			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.84832	100.00000	5.83521			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	19.88489	100.00000	19.84036			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.15074	100.00000	5.13919			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	93.45468	100.00000	93.24652			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.55393	100.00000	5.54149			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On	31/03/2013	Spot Bond			100.00000	67.10397	100.00000	66.95546			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	67.10397	100.00000	66.95546			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	67.10397	100.00000	66.95546			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.34332	100.00000	2.33889			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.34332	100.00000	2.33889			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	99.94484	6.82500	99.92647			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.92494	100.00000	6.91180			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.81243	100.00000	12.78813			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	11.24038	100.00000	11.21314			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.79653	100.00000	11.77378			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	23.35560	100.00000	23.30599			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.76137	100.00000	10.74073			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.19233	100.00000	10.17272			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	20.80515	100.00000	20.76502			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	19.91541	100.00000	19.87688			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	8.72431	100.00000	8.69707			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	8.53842	100.00000	8.51177			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.94064	100.00000	18.90401			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN50	On	21/12/2014	Spot Bond			100.00000	23.36514	100.00000	23.32844			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	18.09167	100.00000	18.02853			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.40523	100.00000	17.37157			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.69757	100.00000	16.66527			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.37819	100.00000	16.34651			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	8.90116	100.00000	8.87143			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	25.53671	100.00000	25.39903			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	58.64108	100.00000	58.52983			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	10.96336	100.00000	10.91515			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.28510	100.00000	14.25746			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	13.40303	100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	15.24503	100.00000	15.21147			0.00	0	8,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	21.34665	100.00000	21.29966			0.00	0	8,800,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.18019	100.00000	10.15766			0.00	0	5,500,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.85656	100.00000	12.82826			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	18.60650	100.00000	18.56554			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	32.23833	100.00000	32.16614			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	118.61086	4.00000	118.59492			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	6.63522	100.00000	6.62054			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.87077	100.00000	5.85769			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.25685	100.00000	3.24960			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	58.35774	100.00000	58.21637			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	64.82177	100.00000	64.66474			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	65.16960	100.00000	65.01173			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	21.19423	100.00000	21.14288			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	48.09166	100.00000	47.97516			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	60.35614	100.00000	60.20992			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	48.09166	100.00000	47.97516			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	57.63780	100.00000	57.49817			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	64.65359	100.00000	64.51128			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	106.14539	13.50000	106.10771			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	17.29996	100.00000	17.25805			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	17.53409	100.00000	17.49161			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	20.85882	100.00000	20.80829			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	90.09387	100.00000	89.87573			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	44.56453	100.00000	44.45657			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	44.51661	100.00000	44.40877			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042	On	20/08/2015	Spot Bond			100.00000	17.06582	100.00000	17.02448			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.41328	100.00000	1.41061			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	87.43761	100.00000	87.23380			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	87.43761	100.00000	87.23380			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	38.22562	100.00000	38.13302			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	43.92147	100.00000	43.81508			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	14.30430	100.00000	14.27716			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	87.20572	100.00000	87.00198			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	12.01262	100.00000	11.98989			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.01262	100.00000	11.98989			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	45.15554	100.00000	45.04615			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	15.70248	100.00000	15.66445			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.63425	100.00000	16.59396			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.28712	100.00000	15.25008			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.56777	100.00000	15.53006			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.69126	100.00000	15.65324			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.98448	100.00000	9.96250			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.98448	100.00000	9.96250			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084	On	30/07/2017	Spot Bond			100.00000	10.03708	100.00000	10.01499			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	15.06260	100.00000	15.02610			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.03708	100.00000	10.01499			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.93187	100.00000	9.91000			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	23.10855	100.00000	23.06483			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	23.61656	100.00000	23.55935			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	96.25707	100.00000	96.01026			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	44.79615	100.00000	44.68762			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.73987	100.00000	14.70417			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	44.79615	100.00000	44.68762			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	96.25707	100.00000	96.01026			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.79794	100.00000	9.77421			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.78965	100.00000	9.76593			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.80118	100.00000	9.77744			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.56360	100.00000	9.54044			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	44.39681	100.00000	44.28926			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	10.04064	100.00000	10.01630			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	89.78825	100.00000	89.57344			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102	On	12/07/2013	Spot Bond			100.00000	61.54970	100.00000	61.40059			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	89.78825	100.00000	89.57344			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	12.04470	100.00000	12.01552			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	31.48420	100.00000	31.40794			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	38.45083	100.00000	38.36620			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	40.10384	100.00000	40.00669			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.01617	100.00000	7.99676			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.02705	100.00000	8.00761			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.15215	100.00000	7.13858			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	40.56782	100.00000	40.46954			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.95877	100.00000	3.95001			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.84085	100.00000	4.83020			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.00631	100.00000	5.99495			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	4.11581	100.00000	4.10675			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.27328	100.00000	4.26387			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	9.29425	100.00000	9.27174			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	26.89978	100.00000	26.83461			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	26.89978	100.00000	26.83461			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132	On	27/01/2014	Spot Bond			100.00000	40.56782	100.00000	40.46954			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	26.48659	100.00000	26.84035			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	23.70913	100.00000	23.65170			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	23.64742	100.00000	23.59013			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	9.13986	100.00000	9.11772			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.10275	100.00000	10.07828			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	9.12799	100.00000	9.10587			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.82666	100.00000	9.80502			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	96.44627	100.00000	96.19897			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.87926	100.00000	9.85751			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	23.70913	100.00000	23.65170			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	12.13855	100.00000	12.10914		15,773,200,000.00	0.00	157,732	157,732.00
ACL144	On	20/12/2016	Spot Bond			100.00000	11.38379	100.00000	11.35622			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	9.32989	100.00000	9.30728			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	49.75422	100.00000	49.63368			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.92165	100.00000	29.86241			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.68779	100.00000	29.62901			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.52407	100.00000	9.50522			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL152	On	08/02/2014			100.00000	38.87221	100.00000	38.77804			0.00	0	0.00
ACL153	On	20/03/2015			100.00000	16.36534	100.00000	16.33293			0.00	0	0.00
ACL154	On	20/03/2015			100.00000	16.20340	100.00000	16.17132			0.00	0	0.00
ACL155	On	20/03/2015			100.00000	16.51775	100.00000	16.48505			0.00	0	0.00
ACL156	On	20/03/2017			100.00000	9.50338	100.00000	9.48456			0.00	0	0.00
ACL157	On	20/03/2017			100.00000	9.14115	100.00000	9.12306			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	16.39391	100.00000	16.36146			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	16.49870	100.00000	16.46603			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	11.45493	100.00000	11.43703			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	13.97841	100.00000	13.95073			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	16.44154	100.00000	16.40899			0.00	0	0.00
ACL164	On	20/06/2014			100.00000	33.92508	100.00000	33.84290			0.00	0	0.00
ACL165	On	20/06/2017			100.00000	22.61086	100.00000	22.55609			0.00	0	0.00
ACL166	On	20/03/2014			100.00000	31.17440	100.00000	31.09888			0.00	0	0.00
ACL167	On	20/06/2019			100.00000	12.92925	100.00000	12.90895			0.00	0	0.00
ACL168	On	20/06/2017			100.00000	10.63352	100.00000	10.60776			0.00	0	0.00
ACL169	On	20/06/2017			1.75000	102.54509	1.75000	102.53915			0.00	0	0.00
ACL170	On	20/03/2015			100.00000	17.80538	100.00000	17.76226			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL171	On	30/11/2012	Spot Bond			100.00000	83.86015	100.00000	83.67705			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	17.82710	100.00000	17.78392			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	10.55156	100.00000	10.52601			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.53064	100.00000	9.50755			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	8.93219	100.00000	8.91055			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	83.90208	100.00000	83.71889			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	45.42169	100.00000	45.27000			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	24.94246	100.00000	24.85916			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	83.56264	100.00000	83.38018			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	17.61193	100.00000	17.53415			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	10.16841	100.00000	10.12350			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	9.65167	100.00000	9.60905			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	8.54116	100.00000	8.50343			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	9.58884	100.00000	9.53383			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	8.15910	100.00000	8.09415			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	80.99745	100.00000	80.82585			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	80.97420	100.00000	80.80265			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	68.28062	100.00000	68.12950			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On	18/11/2016			100.00000	2.31830	100.00000	2.31269			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	19.40339	100.00000	19.35639			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	20.06707	100.00000	20.01845			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	20.50951	100.00000	20.45982			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	12.87760	100.00000	12.84925			0.00	0	8,600,000.00
AIR02	On	30/04/2023			100.00000	15.32060	100.00000	15.28669			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	24.82073	100.00000	24.76060			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	21.03841	100.00000	20.99209			0.00	0	14,600,000.00
AIR03U	On	26/10/2014			100.00000	23.82753	100.00000	23.76981			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	15.32247	100.00000	15.28856			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	6.22897	100.00000	6.21501			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	34.39767	100.00000	34.32195			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	10.69402	100.00000	10.66812			0.00	0	35,000,000.00
BAW11	On	01/10/2018			100.00000	14.34147	100.00000	14.30973		136,400,000,000.00	1,364,000	10,932,000.00	
BAW12	On	17/04/2015			100.00000	18.33764	100.00000	18.28039			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	11.08529	100.00000	11.05068			0.00	0	0.00
BAW14U	On	01/01/2014			100.00000	43.53489	100.00000	43.39896			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	23.47863	100.00000	23.42667			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.00000	10.44425	100.00000	10.41894			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	45.29825	100.00000	45.18851			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	51.37252	100.00000	51.25944			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.93410	100.00000	22.87854			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	28.92919	100.00000	28.86516			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.31039	100.00000	15.27651			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	39.74130	100.00000	39.64503			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.11873	100.00000	18.07483			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	65.22335	100.00000	65.06534			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	18.95304	100.00000	18.90711			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	18.92016	100.00000	18.87432			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.34672	100.00000	14.31196			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	18.82155	100.00000	18.77595			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	14.60187	100.00000	14.56650			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	17.99428	100.00000	17.95069		3,797,019,400,000.00	37,970,194	18,985,097.00	
BAYA10	On	31/12/2015	Spot Bond			100.00000	17.99428	100.00000	17.95069			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.94292	100.00000	15.90430		1,535,222,800,000.00	15,352,228	7,676,114.00	
BAYA12	On	31/03/2016	Spot Bond			100.00000	16.39039	100.00000	16.35068			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13 On	31/03/2016	Spot Bond			100.00000	17.58177	100.00000	17.53917			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	18.95304	100.00000	18.90711			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	16.97769	100.00000	16.93656			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	101.32166	8.00000	101.29985			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	14.00671	100.00000	13.97278			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	14.00671	100.00000	13.97278			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	14.00671	100.00000	13.97278			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	25.10350	100.00000	25.04268			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	63.52590	100.00000	63.37201			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	16.67394	100.00000	16.63355			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	12.65852	100.00000	12.61812			0.00	0	1,000,000.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	13.25425	100.00000	13.21196			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	13.23824	100.00000	13.15572			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	21.47472	100.00000	21.42269			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	20.01913	100.00000	19.97064			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	17.93228	100.00000	17.88885			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	16.21215	100.00000	16.11108			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.95124	100.00000	4.94187			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1UOn	30/06/2035	Spot Bond			100.00000	21.67029	100.00000	21.61780			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	19.72241	100.00000	19.67462			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	12.17432	100.00000	12.14483			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	12.17432	100.00000	12.14483			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	14.71934	100.00000	14.68368			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	12.75406	100.00000	12.72316			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond			100.00000	26.20772	100.00000	26.14423			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond			100.00000	18.26821	100.00000	18.22395			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond			100.00000	3.91070	100.00000	3.90209			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond			100.00000	9.22740	100.00000	9.20990			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond			100.00000	10.30344	100.00000	10.28389			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond			100.00000	10.92719	100.00000	10.90300			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond			100.00000	28.91064	100.00000	28.84060			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond			100.00000	63.44169	100.00000	63.28800			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond			100.00000	38.57059	100.00000	38.47716			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A On	08/02/2014	Spot Bond			100.00000	38.16304	100.00000	38.07059			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	64.11171	100.00000	63.95640			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	39.65554	100.00000	39.55947			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	63.65604	100.00000	63.50183			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	9.29173	100.00000	9.26921			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	23.34402	100.00000	23.28746			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	22.01474	100.00000	21.94601			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	54.80889	100.00000	54.68825			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	10.76055	100.00000	10.73448			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	10.81371	100.00000	10.78751			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	10.97318	100.00000	10.94659			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.50473	100.00000	11.47686			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.03629	100.00000	12.00713			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	13.52464	100.00000	13.49188			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.87690	100.00000	3.86751			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	8.98762	100.00000	8.96584			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.35645	100.00000	9.33379			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.51452	100.00000	9.49148			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A4	On	30/10/2016	Spot Bond			100.00000	9.56722	100.00000	9.54404			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	10.19951	100.00000	10.17479			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	11.04256	100.00000	11.01581			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.42764	100.00000	2.42176			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.42764	100.00000	2.42176			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	9.72631	100.00000	9.70275			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	10.37811	100.00000	10.35296			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	10.55587	100.00000	10.53030			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	106.99412	8.00000	106.97042			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	11.08916	100.00000	11.06230			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	12.03724	100.00000	12.00807			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.73287	100.00000	1.72867			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.73287	100.00000	1.72867			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	29.44715	100.00000	29.38233			0.00	0	26,349,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	43.19527	1,000.00000	42.69006			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC25	On	25/01/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	52.73060	100.00000	52.63056			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.05196	100.00000	11.02519			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.46459	100.00000	6.44893			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	6.82231	100.00000	6.80579			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.07128	100.00000	11.04446			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.39002	100.00000	11.36243			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	11.96955	100.00000	11.94055			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	14.38425	100.00000	14.34940			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	13.36356	100.00000	13.33119			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	65.69776	100.00000	65.53860			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	63.49619	100.00000	63.34236			0.00	0	100,000.00
BSR08	On	07/12/2012	Spot Bond			100.00000	81.12794	100.00000	80.95346			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	45.99301	100.00000	45.84941			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.99429	100.00000	7.97492			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	86.94806	100.00000	86.74586			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	31.85969	100.00000	31.78957			0.00	0	4,800,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	21.27879	100.00000	21.23195			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On	29/01/2017	Spot Bond			100.00000	13.18211	100.00000	13.15018			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	28.32247	100.00000	28.25385			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	18.09233	100.00000	18.05251			0.00	0	12,300,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	115.40689	8.00000	115.38230			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.50435	100.00000	12.47405			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.45449	8.00000	118.42925			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.68024	100.00000	16.62817			0.00	0	2,000,000.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.84633	100.00000	13.81586			0.00	0	6,400,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.35328	100.00000	0.35173			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	102.13267	4.00000	102.11090			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	14.62755	100.00000	14.59518			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.84309	100.00000	13.81245			100,000,000,000.00	1,000,000	4,500,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	16.16347	100.00000	16.12788			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.09466	100.00000	13.06293			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.35750	12.05000	101.33581			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	84.51987	100.00000	84.33163			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	34.41027	100.00000	34.32691			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.58937	100.00000	24.52980			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR9	On	15/11/2012	Spot Bond			100.00000	84.23593	100.00000	84.04578			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	20.30669	100.00000	20.24329			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	96.07496	100.00000	95.82861			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	67.34351	100.00000	67.18036			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	36.51984	100.00000	36.43137			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	65.19858	100.00000	65.04064			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	67.10397	100.00000	66.95546			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	67.10397	100.00000	66.95546			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	67.10397	100.00000	66.95546			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	67.10397	100.00000	66.95546			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	65.19858	100.00000	65.04064			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	65.19858	100.00000	65.04064			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	48.04975	100.00000	47.93334			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	65.22757	100.00000	65.06955			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	64.93772	100.00000	64.78040			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	64.70584	100.00000	64.54908			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	55.58843	100.00000	55.45376			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	20.52167	100.00000	20.47195			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN127 On	01/07/2013	Spot Bond			100.00000	63.51312	100.00000	63.35925			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.39055	100.00000	20.34115			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	44.59648	100.00000	44.48844			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	44.31694	100.00000	44.20958			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.08359	100.00000	21.03251			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	55.69854	100.00000	55.56362			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	55.53435	100.00000	55.39982			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	48.80427	100.00000	48.68604			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	65.28554	100.00000	65.12738			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	65.08265	100.00000	64.92498			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	44.87601	100.00000	44.76730			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	56.71543	100.00000	56.59059			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	104.91172	13.64000	104.87390			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	52.65391	100.00000	52.53801			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	57.09435	100.00000	56.95604			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	82.16033	100.00000	82.07968			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	33.92508	100.00000	33.84290			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	46.19381	100.00000	46.08191			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157 On	20/12/2013	Spot Bond			100.00000	46.19381	100.00000	46.08191			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	60.78367	100.00000	60.63643			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	20.84270	100.00000	20.79221			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.40499	100.00000	15.36767			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.19170	100.00000	15.15489			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	33.02981	100.00000	32.94980			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	33.02981	100.00000	32.94980			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	33.02981	100.00000	32.94980			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	33.02981	100.00000	32.94980			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	33.02981	100.00000	32.94980			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	33.02981	100.00000	32.94980			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	15.28712	100.00000	15.25008			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	33.02981	100.00000	32.94980			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	82.01901	100.00000	81.83796			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	63.25996	100.00000	63.10672			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	63.64472	100.00000	63.49054			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	63.39576	100.00000	63.24218			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	63.39576	100.00000	63.24218			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178 On	15/04/2014	Spot Bond			100.00000	31.11180	100.00000	31.03643			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.48907	100.00000	12.45882			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66740	100.00000	66.66739			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66740	100.00000	66.66739			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	15.36192	100.00000	15.32472			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.60853	100.00000	11.58298			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	15.36192	100.00000	15.32472			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.95306	100.00000	11.92410			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	38.80045	100.00000	38.70646			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	40.49668	100.00000	40.39857			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.05215	2.76000	100.04470			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.60091	100.00000	12.57039			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.76810	2.76000	105.75741			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	99.97816	8.25000	99.95631			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	40.51091	100.00000	40.41277			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	15.36192	100.00000	15.32472			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	15.36192	100.00000	15.32472			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	5.05183	100.00000	5.04057			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN199 On	13/09/2016	Spot Bond			2.40000	111.71190	2.40000	111.70173			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	15.61047	100.00000	15.57266			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	64.70401	100.00000	64.54726			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	65.05366	100.00000	64.89606			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	65.88264	100.00000	65.72304			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	47.31993	100.00000	47.20530			0.00	0	1,000,000.00
CLN213 On	12/10/2014	Spot Bond			100.00000	21.72150	100.00000	21.66888			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	21.80925	100.00000	21.75642			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.12537	8.52000	103.10187			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.02838	100.00000	21.97501			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	21.93064	100.00000	21.87751			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.96406	100.00000	9.93992			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.96406	100.00000	9.93992			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.09943	8.64500	103.07559			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	103.09943	8.64500	103.07559			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	40.03578	100.00000	39.93879			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	41.93629	100.00000	41.83470			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	13.25808	100.00000	13.22873			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226 On	20/12/2016	Spot Bond			100.00000	11.96437	100.00000	11.93540			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	12.96299	100.00000	12.93159			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	65.46320	100.00000	65.30462			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	65.48673	100.00000	65.32809			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	21.53191	100.00000	21.47976			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	21.53191	100.00000	21.47976			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	38.22769	100.00000	38.15200			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	86.45764	100.00000	86.25797			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	61.16191	100.00000	61.01374			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	61.16191	100.00000	61.01374			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.55251	100.00000	14.52369			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.02217	100.00000	9.00031			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	83.92157	100.00000	83.73341			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	9.98462	100.00000	9.96485			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	19.37692	100.00000	19.32998			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	9.25228	100.00000	9.22987			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	100.14910	9.35000	100.12423			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	100.14910	9.35000	100.12423			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN244	On	25/02/2015	Spot Bond			100.00000	19.32998	100.00000	19.74212			0.00	0	0.00
CLN245	On	25/02/2015	Spot Bond			100.00000	19.34751	100.00000	19.75961			0.00	0	0.00
CLN246	On	24/02/2017	Spot Bond			100.00000	13.46748	100.00000	13.43485			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			100.00000	13.41789	100.00000	13.38539			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.00000	17.90664	100.00000	17.86326			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	13.18977	100.00000	13.15782			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	17.46788	100.00000	17.42557			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	17.46788	100.00000	17.42557			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	17.46788	100.00000	17.42557			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	17.46788	100.00000	17.42557			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	17.46788	100.00000	17.42557			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	17.66051	100.00000	17.61773			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	10.23181	100.00000	10.20702			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	10.23181	100.00000	10.20702			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.00000	10.23181	100.00000	10.20702			0.00	0	0.00
CLN259	On	26/03/2017	Spot Bond			100.00000	10.23181	100.00000	10.20702		600,000,000,000.00	6,000,000	3,000,000.00	
CLN260	On	26/03/2017	Spot Bond			100.00000	10.23181	100.00000	10.20702		1,600,000,000,000.00	16,000,000	8,000,000.00	
CLN261	On	26/03/2017	Spot Bond			100.00000	10.23181	100.00000	10.20702			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262 On	26/03/2019	Spot Bond			9.65000	104.10267	9.65000	104.07601			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	33.69977	100.00000	33.61813			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	26.73706	100.00000	26.67229			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	61.66163	100.00000	61.46913			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	31.41196	100.00000	31.33587			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	31.41196	100.00000	31.33587			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	10.42278	100.00000	10.39024			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	12.42485	100.00000	12.39475			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	12.67403	100.00000	12.64332			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	14.18106	100.00000	14.14671			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	10.43449	100.00000	10.40921			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	10.37594	100.00000	10.35081			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	10.43449	100.00000	10.40921			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	9.32103	100.00000	9.29192			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			100.00000	10.92292	100.00000	10.88882			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.00000	10.88882	100.00000	11.46047			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.00000	10.41107	100.00000	10.38585			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.00000	21.22592	100.00000	21.17451			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN280	On	07/06/2017			100.00000	8.14961	100.00000	8.12416			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	17.58167	100.00000	17.52678			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	17.16444	100.00000	17.11085			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	15.41062	100.00000	15.35730			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	10.46323	100.00000	10.41631			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	9.91701	100.00000	9.87110			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	9.91701	100.00000	9.87110		7,000,000,000,000.00	70,000,000	35,000,000.00	
CLN287	On	20/06/2017			100.00000	9.86800	100.00000	9.82000			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	9.32590	100.00000	9.28489			0.00	0	0.00
CLN289	On	30/08/2017			100.00000	1.73415	100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	17.72444	100.00000	17.68543			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	17.72444	100.00000	17.68543			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	64.52095	100.00000	64.37815			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	66.46450	100.00000	66.30348			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	66.43458	100.00000	66.27364			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	101.03497	100.00000	100.80993			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	97.85094	100.00000	97.63183			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On	07/03/2013	Spot Bond			100.00000	66.41963	100.00000	66.25872			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	66.40236	100.00000	66.25619			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	58.34689	100.00000	58.20554			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	58.34689	100.00000	58.20554			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.02231	100.00000	8.00287			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	64.38288	100.00000	64.24039			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	64.39744	100.00000	64.25492			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	66.43458	100.00000	66.27364			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	66.43458	100.00000	66.27364			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.96475	100.00000	15.92607			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00035	100.00000	0.00034			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00035	100.00000	0.00034			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	66.80677	100.00000	66.65892			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.92719	100.00000	10.90300			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00193	100.00000	0.00193			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00215	100.00000	0.00215			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	96.48861	100.00000	96.23928			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	96.53273	100.00000	96.28329			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN96	On	20/09/2012	Spot Bond			100.00000	96.51382	100.00000	96.26443			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	134.21953	100.00000	133.86921			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	96.55480	100.00000	96.30529			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.34915	100.00000	11.32767			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.34915	100.00000	11.32767			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.28170	100.00000	11.25437			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.28170	100.00000	11.25437			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	12.08050	100.00000	12.05123			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	11.44185	100.00000	11.41414			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	10.66864	100.00000	10.64280			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	60.66708	100.00000	60.47768			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.77987	100.00000	10.75376			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	10.19778	100.00000	10.15243			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	20.55005	100.00000	20.50482			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	65.88144	100.00000	65.73564			0.00	0	31,000,000.00
COJ04	On	05/06/2018	Spot Bond			100.00000	11.73779	100.00000	11.71181			0.00	0	4,210,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	14.78116	100.00000	14.74844			0.00	0	341,747,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	19.22948	100.00000	19.18692			0.00	0	30,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	15.42293	100.00000	15.38899			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	76.36327	100.00000	76.21265			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	103.03505	5.86800	103.01893			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	100.01933	7.17500	100.00000			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	9.48217	100.00000	9.45921			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	17.08126	100.00000	17.03988			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	99.91875	100.00000	99.65372			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	16.68790	100.00000	16.61451			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978		20,000,000,000,000.00	200,000,000	200,000,000.00	
DEN37U	On	28/09/2012	Spot Bond			100.00000	95.32846	100.00000	95.08712			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	95.50332	100.00000	95.26153			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	66.35257	100.00000	66.20530			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	94.47631	100.00000	94.23952			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	95.28214	100.00000	95.04092			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	95.28214	100.00000	95.04092			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	95.27750	100.00000	95.03630			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	95.03664	100.00000	94.79605			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD02	On	01/10/2012	Spot Bond			100.00000	94.37710	100.00000	94.13996			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.50888	100,000.00000	0.47562			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	23.82780	100.00000	23.72301			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	50.58765	100.00000	50.47630			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	21.67579	100.00000	21.62781			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.15884	100.00000	10.13648			0.00	0	79,669,697.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.08449	100.00000	10.06229		70,000,000,000.00	0.00	700,000	190,219,707.00
DVF12	On	13/10/2012	Spot Bond			100.00000	90.73128	100.00000	90.50998			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	14.53126	100.00000	14.49928			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	17.16275	100.00000	17.12117			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	17.08123	100.00000	16.39347			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	7.20614	100.00000	6.91599			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	3.04009	100.00000	2.91768			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.28254	100.00000	1.23090			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	15.41165	100.00000	15.37714			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.97879	2.55000	102.96900		140,250,000,000.00	0.00	55,000,000	349,900,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.50296	100.00000	11.47765			0.00	0	2,810,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	15.74862	100.00000	15.71395		13,800,000,000,000.00	0.00	138,000,000	46,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On	04/05/2024	Spot Bond			8.00000	118.57335	8.00000	118.54808			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.90105	100.00000	14.86495			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	84.58649	100.00000	84.39598			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	99.19525	100.00000	98.93422			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	99.18321	100.00000	98.92220			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	27.51502	100.00000	27.45373			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	23.47185	100.00000	23.42019			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.34685	100.00000	18.30240			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	11.64019	100.00000	11.60385			0.00	0	74,800,000.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	83.68180	100.00000	83.49375			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	20.62010	100.00000	20.57015			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	83.92842	100.00000	83.73981			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	27.29134	100.00000	27.22523			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	84.03118	100.00000	83.84234			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	27.94383	100.00000	27.87613			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	55.92486	100.00000	55.78939			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA11	On	17/08/2014	Spot Bond			100.00000	26.84276	100.00000	26.77774			0.00	0	610,000.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	15.06784	100.00000	15.03133			0.00	0	1,900,000.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	55.93997	100.00000	55.80446			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	15.84877	100.00000	19.68035			0.00	0	49,500,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	103.31498	9.25000	103.28945			0.00	0	707,300,738.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.95916	10.00000	100.93239			0.00	0	273,339,875.00
ES26	On	02/04/2026	Spot Bond			7.85000	103.20600	7.85000	103.18429			0.00	0	56,499,194.00
ES33	On	15/09/2033	Spot Bond			7.50000	103.41840	7.50000	103.39772			0.00	0	639,950,267.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	15.31338	100.00000	15.24604			0.00	0	0.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	98.12830	100.00000	97.87275			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.95007	100.00000	10.92355			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.65577	100.00000	10.62996			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	56.55107	100.00000	56.41407			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	56.67759	100.00000	56.54029			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	99.97737	8.37500	99.95485			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	57.31019	100.00000	57.17136			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	30.38490	100.00000	30.31801			0.00	0	17,400,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.47507	100.00000	10.45189		500,000,000,000.00	5,000,000	9,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB06	On	05/11/2012	Spot Bond			100.00000	85.70001	100.00000	85.50209			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	99.66054	100.00000	99.39548			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	11.68014	100.00000	11.65185			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	9.31118	100.00000	9.28862			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.00395	100.00000	9.97971			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	14.54126	100.00000	14.50908		120,000,000,000.00	0.00	1,200,000	620,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.60061	100.00000	10.57492			0.00	0	600,000.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	40.12135	100.00000	40.03198			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	67.10397	100.00000	66.95546			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	55.01978	100.00000	54.89866			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.30013	100.00000	3.29278			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.63522	100.00000	6.62054			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.64144	100.00000	3.63338			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.15574	100.00000	4.14654			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	26.87935	100.00000	26.82018			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	26.87935	100.00000	26.82018			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	26.87935	100.00000	26.82018			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.32816	100.00000	0.32754			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On	28/10/2024			100.00000	0.02183	100.00000	0.02179			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.02013	100.00000	0.02009			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	34.12360	100.00000	34.04808			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	59.08980	100.00000	58.94665			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	12.99141	100.00000	12.95994			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	34.71980	100.00000	34.65107			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	30.92967	100.00000	30.86844			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	12.67403	100.00000	12.64332			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	12.67403	100.00000	12.64332			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	9.79027	100.00000	9.76656			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	12.48559	100.00000	12.45534			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	12.36632	100.00000	12.33636			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	54.90947	100.00000	55.02223			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	15.86078	100.00000	15.82235			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	10.84427	100.00000	10.81800			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	11.80433	100.00000	11.77573			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	34.30061	100.00000	34.21751			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	9.35440	100.00000	9.32266			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC116 On	20/06/2017	Spot Bond			100.00000	8.98995	100.00000	8.95585			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	15.68675	100.00000	15.64876			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	11.77505	100.00000	11.74654			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	13.99959	100.00000	13.96567			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	14.99478	100.00000	14.95844			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	11.27161	100.00000	11.24430			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	12.65316	100.00000	12.62251			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	16.38804	100.00000	16.34833			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.86518	100.00000	10.82931			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.06600	100.00000	7.03564			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	13.38424	100.00000	13.33433			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.71514	100.00000	15.65654			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	12.23709	100.00000	12.19146			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.96932	100.00000	12.92096			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.99512	100.00000	14.93920			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	14.00663	100.00000	13.95440			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.59310	100.00000	15.53495			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	16.47177	100.00000	16.41034			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC134	On	20/09/2017			100.00000	14.87723	100.00000	14.81791			0.00	0	0.00
FRC135	On	20/09/2017			100.00000	14.37561	100.00000	14.31580			0.00	0	0.00
FRC136	On	20/09/2017			100.00000	13.00908	100.00000	12.95496			0.00	0	0.00
FRC137	On	20/09/2017			100.00000	12.79141	100.00000	12.73819			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	15.74214	100.00000	15.67664			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	15.56073	100.00000	15.49599			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	15.06492	100.00000	15.00224			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	15.70370	100.00000	15.63540			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	12.75788	100.00000	12.69583			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	11.29134	100.00000	11.23244			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	9.58831	100.00000	9.53829			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	15.33227	100.00000	15.24431			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	13.68652	100.00000	13.51640			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	5.77400	100.00000	5.70223			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	2.60123	100.00000	3.90184			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	34.68435	100.00000	34.60759			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	29.76278	100.00000	29.69068			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	19.37992	100.00000	19.33297			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On	20/12/2015	Spot Bond			100.00000	15.96068	100.00000	15.92202			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	41.49876	100.00000	41.39823			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	101.32698	6.90500	101.30805			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	10.70920	100.00000	10.68326			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	61.59449	100.00000	61.44528			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	31.62502	100.00000	31.54841			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.32890	100.00000	9.30630			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.47316	5.87500	100.45735			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	12.61464	100.00000	12.58407			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	12.71914	100.00000	12.68833			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.85356	100.00000	4.84288			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	24.02524	100.00000	23.97979			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.44778	100.00000	4.43799			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.22323	100.00000	6.20954			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	96.51697	100.00000	96.26757			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	12.20662	100.00000	12.18353			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	96.58108	100.00000	96.33344			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On	28/07/2017	Spot Bond			100.00000	10.41797	100.00000	10.39273			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	18.69145	100.00000	18.64617			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	18.91187	100.00000	18.86606			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	17.04409	100.00000	17.00280			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.85088	4.73000	105.83459			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	97.03753	100.00000	96.78872			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	17.27611	100.00000	17.23426			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	11.26767	100.00000	11.24038			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.54496	100.00000	12.51458			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	27.51453	100.00000	27.44786			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	14.26351	100.00000	14.22895			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	13.82226	100.00000	13.78878			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	96.12699	100.00000	95.88052			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	96.11517	100.00000	95.86872			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	63.59868	100.00000	63.47277			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	63.60310	100.00000	63.47719			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	63.62082	100.00000	63.49486			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	64.56091	100.00000	64.40451			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94	On	20/03/2017	Spot Bond			100.00000	10.10363	100.00000	10.08364			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.45037	100.00000	14.42176			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.09329	100.00000	10.07331			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.96588	100.00000	18.92834			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.97128	100.00000	14.94163			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.07076	100.00000	13.03909			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	57.73585	100.00000	57.59599			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	60.06266	100.00000	59.91716			0.00	0	4,510,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	57.80375	100.00000	57.66371			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	60.13578	100.00000	59.99010			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	57.97088	100.00000	57.83044			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	58.02311	100.00000	57.88255			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	58.57152	100.00000	58.42962			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	59.24528	100.00000	59.10175			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	59.66833	100.00000	59.52378			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	22.17577	100.00000	22.12637			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	46.46976	100.00000	46.35719			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	29.51469	100.00000	29.44319			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.50408	100.00000	16.45256			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.16457	100.00000	13.13267			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	8.93461	100.00000	8.90672			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	7.59069	100.00000	7.57230			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.20120	100.00000	10.18185			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.63522	100.00000	6.62054			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.63522	100.00000	6.62054			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.63522	100.00000	6.62054			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.98481	100.00000	2.97824			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.42156	100.00000	7.40358			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.22069	100.00000	3.21352			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.07345	100.00000	12.04420			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.80694	100.00000	10.78076			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	88.07689	100.00000	87.86768			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	58.85878	100.00000	58.71619			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.32282	100.00000	7.30507			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	44.46412	100.00000	44.35640			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.47328	2.00000	103.46498			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS65	On	30/03/2013	Spot Bond			100.00000	62.53289	100.00000	62.38141			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	64.01196	100.00000	63.85688			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	53.19404	100.00000	53.38284			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.80770	100.00000	0.80518			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	10.85840	100.00000	10.82449			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	65.13792	100.00000	66.52108			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	65.89996	100.00000	65.69422			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.11974	100.00000	7.09751			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.32420	100.00000	17.27011			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	16.81092	100.00000	16.75843			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	31.52051	100.00000	31.41991			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.56542	100.00000	15.51683			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	28.98637	100.00000	28.85751			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	51.96345	100.00000	51.72987			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	30.68853	100.00000	30.62097			0.00	0	2,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	24.32401	100.00000	24.27047			0.00	0	2,100,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	100.27054	9.00000	100.24363			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.87184	8.00000	105.84652			0.00	0	20,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018	Spot Bond			100.00000	15.19192	100.00000	15.15830			0.00	0	2,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.73377	9.00000	101.71743			0.00	0	6,200,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	12.86748	100.00000	12.83899			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	9.69032	100.00000	9.66899			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.86126	100.00000	10.83722			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	12.36178	100.00000	12.33183			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	16.88287	100.00000	16.83016			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.63455	9.48500	103.60831			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	69.92491	100.00000	69.79707			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	74.74734	100.00000	74.60304			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	70.65252	100.00000	74.79883			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	68.61001	100.00000	68.61001			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	87.94486	100.00000	87.73890			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386		182,400,000,000,000.00	824,000,000	500,000,000.00	
GPT2A1	On	01/09/2012	Spot Bond			100.00000	101.43586	100.00000	101.16022			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	101.45243	100.00000	101.17674			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	101.55851	100.00000	101.28254			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2AOn	18/11/2012	Spot Bond			100.00000	83.18617	100.00000	82.99965			0.00	0	0.00
GRA284On	01/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
GRA292On	15/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
GRA297On	17/09/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
GRA298On	15/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRB85 On	25/01/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
GRB88 On	25/10/2013	Spot Bond			100.00000	51.85716	100.00000	51.62912			0.00	0	0.00
GRD164On	18/01/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
GRD166On	15/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
GRD175On	11/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GRD176On	17/10/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
GRD177On	01/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
GRD178On	05/11/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
GRDB1 On	10/01/2018	Spot Bond			100.00000	8.15804	100.00000	8.13828			0.00	0	0.00
GRDC1 On	10/01/2018	Spot Bond			100.00000	10.17627	100.00000	10.15161			0.00	0	0.00
GRN1A1On	18/11/2012	Spot Bond			100.00000	83.21693	100.00000	83.03034			0.00	0	0.00
GRN1B On	18/11/2012	Spot Bond			100.00000	83.23743	100.00000	83.05080			0.00	0	0.00
GRN1C On	18/11/2012	Spot Bond			100.00000	83.28869	100.00000	83.10195			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1D	On	18/11/2012	Spot Bond			100.00000	83.47324	100.00000	83.28609			0.00	0	0.00
GRT01	On	08/12/2014	Spot Bond			100.00000	23.96991	100.00000	23.91184			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	10.12241	100.00000	10.09789			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	13.56885	100.00000	13.53599			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	11.04668	100.00000	11.01991			200,000,000,000.00	2,000,000	2,000,000.00
GRT05	On	25/01/2015	Spot Bond			100.00000	20.71661	100.00000	20.66643			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	11.42230	100.00000	11.39463			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	18.23511	100.00000	18.15493			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	90.72322	100.00000	90.50461			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	59.70302	100.00000	59.55838			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	59.70302	100.00000	59.55838			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	54.03709	100.00000	53.93485			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	59.72349	100.00000	59.61018			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	60.48650	100.00000	60.33996			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	16.82374	100.00000	16.78299			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	18.35712	100.00000	18.31264			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C2On	19/07/2013	Spot Bond			100.00000	59.83269	100.00000	59.68774			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	60.62157	100.00000	60.47472			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	17.17798	100.00000	17.13637			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	18.71136	100.00000	18.66603			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	60.00019	100.00000	59.85484			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	60.86472	100.00000	60.71728			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	17.63344	100.00000	17.59073			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	19.16681	100.00000	19.12039			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	60.59456	100.00000	60.44777			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	61.18893	100.00000	61.04070			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	18.19011	100.00000	18.14605			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			100.00000	61.32401	100.00000	61.17545			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			100.00000	62.40468	100.00000	62.25350			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	10.56313	100.00000	10.53988			0.00	0	32,000,538.00
HWAY23On	07/12/2023	Spot Bond			100.00000	6.63522	100.00000	6.62054			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond			100.00000	6.62959	100.00000	6.61492			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond			100.00000	9.88217	100.00000	9.86042			0.00	0	30,300,000.00
HWAY35On	31/07/2035	Spot Bond			100.00000	9.88217	100.00000	9.86042			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	31/01/2025	Spot Bond			2.00000	100.60757	2.00000	100.59949			0.00	0	51,300,000.00
I2038	On	31/01/2038	Spot Bond			2.25000	100.62786	2.25000	100.61912			0.00	0	360,000,000.00
I2050	On	31/12/2050	Spot Bond			2.50000	100.71306	2.50000	100.70320			0.00	0	400,000,000.00
IB42	On	15/06/2017	Spot Bond			100.00000	9.61098	100.00000	9.58098			0.00	0	60,000,000.00
IBC01	On	16/03/2015	Spot Bond			100.00000	17.16491	100.00000	17.13234			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	97.83588	100.00000	97.58109			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	99.33926	100.00000	99.07645			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	26.55892	100.00000	26.50047			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	66.23665	100.00000	66.07620			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	18.81301	100.00000	18.76744			2,000,000,000,000.00	20,000,000	5,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	17.84130	100.00000	17.79808			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	63.66993	100.00000	63.51568			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	45.32315	100.00000	45.21335			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	31.72106	100.00000	31.64422			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	38.77069	100.00000	38.68534			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	18.88351	100.00000	18.84193			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.47043	100.00000	15.43637			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	35.48033	100.00000	35.40180			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24	On	21/04/2014	Spot Bond			100.00000	28.48531	100.00000	28.41630			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	26.61501	100.00000	26.55054			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	105.96113	1.75000	105.95335			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.26460	8.27000	100.24252			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	19.94575	100.00000	19.89743			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.16175	100.00000	9.13956			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.38039	100.00000	5.36854			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.98481	100.00000	2.97824			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.75757	100.00000	16.70526			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.07250	100.00000	9.04417			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.57825	8.76500	103.55398			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.71203	100.00000	17.65672			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	63.42500	100.00000	63.28539			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	17.91187	100.00000	17.87223			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	17.91187	100.00000	17.87223			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.40341	5.00000	100.38994			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	13.73349	100.00000	13.68539			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	13.50534	100.00000	13.45804			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On	31/03/2016	Spot Bond			100.00000	22.28661	100.00000	22.23728			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	23.45378	100.00000	23.39697			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	23.45378	100.00000	23.39697			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.59511	100.00000	10.56203			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.79049	100.00000	8.76920			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	56.74227	100.00000	56.44035			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	55.71568	100.00000	55.46524			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	53.78147	100.00000	53.53701			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	24.46861	100.00000	24.41474			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	62.45416	100.00000	62.31669			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.09923	100.00000	15.06264			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	93.87116	100.00000	93.63707			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	92.25667	100.00000	92.03055			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	90.69677	100.00000	90.47822			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND208	On	21/02/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	79.17570	100.00000	79.00433			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND250	On	11/12/2012	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	54.05491	100.00000	53.81720			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	74.99643	100.00000	74.70000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	56.30579	100.00000	56.16938			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.07678	100.00000	16.03783			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.58177	100.00000	17.53917			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.39039	100.00000	16.35068			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	85.52063	100.00000	85.33185			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	99.34777	100.00000	99.08425			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	10.10973	100.00000	10.08524			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	70.61449	100.00000	74.75856			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	26.97824	100.00000	26.91289			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	11.06560	100.00000	11.03879			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	99.81559	100.00000	99.54871			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	98.72105	100.00000	98.45987			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	97.14273	100.00000	96.88976			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING147	On	16/12/2012	Spot Bond			100.00000	95.95035	100.00000	95.61719			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.67578	6.50000	100.66400			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	61.40099	100.00000	61.20930			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	97.63971	100.00000	97.38676			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	59.45419	100.00000	59.26857			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	97.18310	100.00000	96.84211			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	97.37993	100.00000	97.04414			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	97.07427	100.00000	96.74069			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.73273	100.00000	10.69603			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	81.34983	100.00000	80.82500			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	20.45233	100.00000	20.31905			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	86.76764	100.00000	86.56491			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	58.22654	100.00000	58.08548			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	39.59770	100.00000	39.50177			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	39.59770	100.00000	39.50177			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	42.03968	100.00000	41.93783			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	35.00211	100.00000	34.91733			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	25.07840	100.00000	25.01765			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INJ02	On	30/04/2015	Spot Bond			100.00000	20.47013	100.00000	20.42054			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	47.17069	100.00000	47.05642			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.39019	100.00000	16.33902			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.11690	100.00000	11.08219			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	8.93376	100.00000	8.90586			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.32471	8.80000	103.30040			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	37.91959	100.00000	37.83612			0.00	0	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	14.75662	100.00000	14.72087			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.22954	100.00000	15.19602		40,000,000,000.00	400,000	400,000	19,590,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	20.83053	100.00000	21.21611			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	19.18348	100.00000	19.13701			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	21.43754	100.00000	21.39009			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.80566	100.00000	10.77948			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.23867	100.00000	8.21871			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.22291	2.75000	100.21546			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.83242	2.60000	103.82229			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.46405	100.00000	8.43763			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	10.11262	100.00000	10.06815			0.00	0	600,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV024	On	27/07/2022	Spot Bond			100.00000	9.06409	100.00000	9.02423			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	70.60504	100.00000	70.44878			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	63.32787	100.00000	63.17445			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	18.84148	100.00000	18.80000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.06991	100.00000	10.04551			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.62873	2.60000	102.61544			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA240	On	04/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	62.81046	100.00000	62.65830			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.54720	100.00000	7.52891			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	28.32225	100.00000	28.25364			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	10.19834	100.00000	10.15350			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	83.67016	100.00000	83.28984			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	54.05491	100.00000	53.81720			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	74.91970	100.00000	74.62705			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01U	On	30/04/2013			100.00000	60.68013	100.00000	60.53313			0.00	0	0.00
KCF02U	On	30/04/2013			100.00000	60.32324	100.00000	60.17711			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	74.40384	100.00000	74.26104			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	76.96031	100.00000	76.79182			0.00	0	0.00
KSB007	On	31/08/2017			100.00000	3.12500	100.00000	3.12499			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	72.76415	100.00000	72.62449			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	67.58425	100.00000	67.43467			0.00	0	0.00
KW01	On	31/10/2027			100.00000	17.66443	100.00000	17.62554			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	40.65505	100.00000	40.55656			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	17.49999	100.00000	17.45760			0.00	0	0.00
LGL02	On	13/08/2017			100.00000	13.73955	100.00000	13.68789			0.00	0	10,000,000.00
LGL1	On	12/09/2012			100.00000	100.87228	100.00000	100.60614			0.00	0	5,700,000.00
MAQ007	On	27/01/2013			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
MAQ015	On	23/08/2013			100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
MAQ017	On	28/09/2012			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
MAQ018	On	11/01/2013			100.00000	73.14629	100.00000	73.00000			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
MAQ019On	08/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			100.00000	53.81720	100.00000	53.58054			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	61.18531	100.00000	61.03708			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	29.91899	100.00000	29.84651			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	54.59410	100.00000	54.71992			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	26.00780	100.00000	26.36272			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	92.39802	100.00000	92.16817			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	21.90757	100.00000	21.85450			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	18.18609	100.00000	18.12931			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	87.36247	100.00000	87.15930			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	87.48061	100.00000	87.27669			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	40.55315	100.00000	40.45491			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	90.84729	100.00000	90.62572			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	82.46039	100.00000	82.27755			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	40.57880	100.00000	40.48050			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	83.70045	100.00000	83.51361			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20UOn	17/02/2014	Spot Bond			100.00000	38.55324	100.00000	38.45985			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	29.63075	100.00000	29.55898			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	16.37518	100.00000	16.33551			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	20.28070	100.00000	20.23157			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.15942	100.00000	4.14934			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.15482	100.00000	10.13022			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.58576	8.00000	108.56248			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	97.91136	100.00000	97.65572			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	24.21449	100.00000	24.15582			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	26.47662	100.00000	26.41802			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	26.53675	100.00000	26.47802			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.24788	100.00000	13.21856			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.79202	100.00000	8.77267			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.65032	100.00000	8.63128			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.43575	8.59000	103.41198			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.39881	9.34000	101.37366			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.49747	10.01000	101.47054			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	25.08877	100.00000	25.03323			0.00	0	71,600,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A1	On	20/12/2015			100.00000	13.89506	100.00000	13.86141			0.00	0	0.00
MFS1A2	On	20/12/2018			100.00000	8.50799	100.00000	8.48739			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	12.34122	100.00000	12.31132			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	20.06293	100.00000	20.01876			0.00	0	28,800,000.00
MIIL01	On	31/05/2015			100.00000	16.94755	100.00000	16.89463			0.00	0	0.00
MIIL02	On	31/05/2017			8.78500	102.16065	8.78500	102.13665			0.00	0	0.00
MQB01	On	31/05/2013			100.00000	66.34090	100.00000	66.18019			0.00	0	0.00
MQB02	On	31/05/2017			8.00000	103.97509	8.00000	103.95281			0.00	0	10,700,000.00
MTN02	On	13/07/2014			100.00000	31.04642	100.00000	30.97809			0.00	0	4,200,000.00
MTN03	On	13/07/2015			100.00000	19.24952	100.00000	19.20716			0.00	0	9,700,000.00
MTN04	On	13/07/2017			100.00000	12.99256	100.00000	12.96397		70,000,000,000.00	0.00	700,000	8,160,000.00
MTN05	On	28/10/2013			100.00000	46.22265	100.00000	46.12035			0.00	0	0.00
MTNC08	On	06/09/2012			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
MTNC09	On	18/09/2012			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	6.01744	100.00000	6.00287			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	0.10295	100.00000	0.10270			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	6.30304	100.00000	6.28777			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	6.38094	100.00000	6.36547			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211	On	14/08/2020	Spot Bond			100.00000	5.91359	100.00000	5.89926			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	5.97590	100.00000	5.96143			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.07975	100.00000	6.06503			0.00	0	500,000.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.13169	100.00000	6.11683			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.19400	100.00000	6.17899			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.34978	100.00000	6.33439			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.45363	100.00000	6.43800			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.56787	100.00000	6.55196			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.67172	100.00000	6.65556			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	6.72365	100.00000	6.70737			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.34677	100.00000	7.32898			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.07376	100.00000	8.05420			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.10295	100.00000	0.10270			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.10295	100.00000	0.10270			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	28.39823	100.00000	28.32944			0.00	0	50,000,000.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	20.23087	100.00000	20.18186			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	19.14005	100.00000	19.09368			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	8.67046	100.00000	8.64947			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14B	On	27/08/2015			100.00000	14.51142	100.00000	14.44761			0.00	0	250,000,000.00
NBK15B	On	27/08/2017			100.00000	8.11502	100.00000	8.07933			0.00	0	561,000,000.00
NBK1B	On	09/09/2012			100.00000	99.63689	100.00000	99.37190			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	22.85766	100.00000	22.80735			0.00	0	49,000,000.00
NBK2B	On	15/09/2015			100.00000	15.46796	100.00000	15.43048			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	17.00954	100.00000	16.97211			0.00	0	511,000,000.00
NBK4	On	28/10/2024			100.00000	0.02183	100.00000	0.02179			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	60.50271	100.00000	60.35614		4,000,000,000,000.00	40,000,000		10,000,000.00
NBK6A	On	19/04/2015			100.00000	23.64404	100.00000	23.59171			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	16.92496	100.00000	16.88395			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	8.65460	100.00000	8.63364			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	37.59923	100.00000	37.51647			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	30.85946	100.00000	30.78471			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	18.34844	100.00000	18.30805			0.00	0	14,600,000.00
NBK9B	On	23/03/2016			100.00000	11.94910	100.00000	11.92015			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	75.36114	100.00000	75.19237			0.00	0	0.00
NCLN17	On	24/01/2013			100.00000	88.24279	100.00000	88.03467			0.00	0	0.00
NCLN19	On	07/03/2013			100.00000	67.30208	100.00000	67.13904			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN43 On	28/08/2014	Spot Bond			100.00000	25.09513	100.00000	25.04752			0.00	0	0.00
NCLN44 On	17/09/2014	Spot Bond			100.00000	41.75217	100.00000	41.67316			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	23.93442	100.00000	23.88913			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	22.69829	100.00000	22.65535			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	19.78568	100.00000	20.17486			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	66.27212	100.00000	66.11158			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	64.22654	100.00000	64.07094			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	64.03096	100.00000	63.87584			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	64.03096	100.00000	63.87584			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	64.03096	100.00000	63.87584			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	18.33789	100.00000	18.29347			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.73741	100.00000	17.69444			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.37612	100.00000	17.33402			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	19.12840	100.00000	19.08206			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.50126	100.00000	10.48139			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	15.06046	100.00000	15.02397			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.34335	100.00000	10.32378			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.93433	100.00000	12.90300			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN65	On	25/01/2016			100.00000	13.60465	100.00000	13.57169			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	12.86051	100.00000	12.82936			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	12.48891	100.00000	12.45865			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	92.52561	100.00000	92.37393			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	7.48566	100.00000	7.47146			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	54.46960	100.00000	44.80687			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	30.18119	100.00000	30.12144			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	30.10007	100.00000	30.04048			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	19.27290	100.00000	19.18722			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	9.15414	100.00000	9.11389			0.00	0	0.00
NED11	On	17/09/2015			100.00000	22.74357	100.00000	22.69351			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	97.59567	100.00000	97.34151			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	81.51666	100.00000	81.34397			0.00	0	0.00
NED6	On	20/09/2013			100.00000	52.35156	100.00000	52.23633			0.00	0	0.00
NED8	On	08/02/2014			100.00000	37.67552	100.00000	37.59258			0.00	0	5,800,000.00
NED9	On	06/07/2017			100.00000	8.47746	100.00000	8.45693			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	19.38960	100.00000	19.34692			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	10.41525	100.00000	10.39002			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET41	On	16/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	9.78591	100.00000	9.76400			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	10.29402	100.00000	10.27135			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	10.72989	100.00000	10.70390			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	98.50278	6.82500	98.48467			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	99.32081	6.58500	99.30318			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	54.99698	100.00000	54.86375			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	15.44356	100.00000	15.39534			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	10.93362	100.00000	10.90713			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	99.33072	6.92500	99.31219			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	55.17611	100.00000	55.04244			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	15.65161	100.00000	15.60275			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	11.13733	100.00000	11.11034			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	99.34237	7.32500	99.32277			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.00000	55.41494	100.00000	55.28069			0.00	0	0.00
NQ1C14	On	22/05/2015	Spot Bond			100.00000	16.03488	100.00000	15.98483			0.00	0	0.00
NQF1A7	On	22/11/2012	Spot Bond			100.00000	82.65848	100.00000	82.47479			0.00	0	0.00
NQF1A9	On	22/05/2013	Spot Bond			100.00000	55.44976	100.00000	55.31544			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B7On	22/11/2012	Spot Bond			100.00000	82.78042	100.00000	82.59646			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	55.64879	100.00000	55.51398			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	82.84138	100.00000	82.65729			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	55.89757	100.00000	55.76216			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	56.22099	100.00000	56.08478			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	8.58069	100.00000	8.55990			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	98.57439	8.21500	98.55261			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	54.23592	100.00000	54.11511			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	37.65823	100.00000	37.57534			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	15.53811	100.00000	15.50373			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	67.10397	100.00000	66.95546			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	16.05150	100.00000	16.01616			0.00	0	2,400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.56428	100.00000	7.54734			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	14.98668	100.00000	14.95351			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	60.57380	100.00000	60.42706			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	29.50910	100.00000	29.43761			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	29.35121	100.00000	29.28011			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	10.31447	100.00000	10.80094			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC13	On	31/01/2015	Spot Bond			100.00000	20.41731	100.00000	20.36785			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			100.00000	55.52281	100.00000	55.27865			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			100.00000	17.15636	100.00000	17.08091			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	12.37437	100.00000	12.34440			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	12.42681	100.00000	12.39671			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	12.45829	100.00000	12.42811			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	13.21350	100.00000	13.18149			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	14.05263	100.00000	14.01859			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	19.29718	100.00000	19.25042			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	18.79823	100.00000	18.75664			5,100,000,000.00	51,000	92,451,000.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	58.93505	100.00000	58.79229			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	28.99263	100.00000	28.92239			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	58.85634	100.00000	58.71375			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	28.78014	100.00000	28.71043			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	12.24511	100.00000	12.21543			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	87.53781	100.00000	87.33328			0.00	0	0.00
OTCA2U	On	31/07/2016	Spot Bond			100.00000	4.45339	100.00000	4.43381			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	87.89042	100.00000	87.68507			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On	13/09/2015			100.00000	12.17293	100.00000	12.14990			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	18.77803	100.00000	18.73254			0.00	0	0.00
PCF03U	On	02/03/2016			100.00000	4.36616	100.00000	4.35558			0.00	0	0.00
PMM02	On	13/06/2013			100.00000	65.46991	100.00000	65.26326			0.00	0	0.00
PMM03	On	27/09/2012			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
PNP05	On	21/08/2013			100.00000	48.63505	100.00000	48.52711			0.00	0	0.00
PNP06	On	21/11/2012			100.00000	83.62615	100.00000	83.43990			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	31.70206	100.00000	31.62526			0.00	0	0.00
PR2A2B	On	15/12/2012			100.00000	81.20477	100.00000	81.03308			0.00	0	0.00
PR2A3B	On	15/12/2012			100.00000	97.30558	100.00000	97.05283			0.00	0	0.00
PR2A4D	On	15/06/2013			100.00000	65.14032	100.00000	64.98252			0.00	0	0.00
PR2A9D	On	15/06/2013			100.00000	65.31635	100.00000	65.15812			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	44.88596	100.00000	44.77722			0.00	0	0.00
PR2B1B	On	15/12/2012			100.00000	97.35349	100.00000	97.10063			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	31.86359	100.00000	31.78641			0.00	0	0.00
PR2B2B	On	15/12/2012			100.00000	81.38070	100.00000	81.20864			0.00	0	0.00
PR2B4D	On	15/06/2013			100.00000	65.60974	100.00000	65.45080			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E On	15/09/2013	Spot Bond			100.00000	44.96680	100.00000	44.85787			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	97.43735	100.00000	97.18425			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	32.22470	100.00000	32.14663			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	66.13785	100.00000	65.97762			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	97.65296	100.00000	97.39933			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	32.62380	100.00000	32.54477			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	66.60727	100.00000	66.44592			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	38.46183	100.00000	38.36866			0.00	0	0.00
PRP1A3 On	01/10/2012	Spot Bond			100.00000	93.35427	100.00000	93.11971			0.00	0	0.00
PRP1B3 On	01/10/2012	Spot Bond			100.00000	93.37725	100.00000	93.14263			0.00	0	0.00
PRP1C3 On	01/10/2012	Spot Bond			100.00000	93.46919	100.00000	93.23434			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	19.06877	100.00000	19.02680			0.00	0	0.00
R010P On	21/12/2025	Spot Bond			100.00000	0.00206	100.00000	0.00205			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			5.57000	128.07678	5.56000	128.08904		164,171,256,681,000.00	474,193,300	22,349,972,407.00	
R158P On	15/09/2015	Spot Bond			100.00000	8.47501	100.00000	8.45635			0.00	0	0.00
R159P On	15/09/2016	Spot Bond			100.00000	3.76667	100.00000	3.75838			0.00	0	0.00
R179 On	01/08/2013	Spot Bond			100.00000	53.29955	100.00000	53.18222			0.00	0	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	21/12/2026	Spot Bond			7.58000	127.22192	7.55500	127.45005			54,357,084,991,360.00	171,119,392	9,110,286,132.00
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	0.00041	100.00000	0.00041			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.56453	95.25185	218.55731	94.86756			145,126,847,920.00	664,000	1,031,540,000.00
R197	On	07/12/2023	Spot Bond			1.52000	269.56858	1.52000	269.55036			491,440,320,000.00	323,316,000	205,146,000.00
R201	On	21/12/2014	Spot Bond			4.97000	109.81062	4.96000	109.81861			7,590,929,500,000.00	527,350,000	4,356,802,308.00
R202	On	07/12/2033	Spot Bond			2.12000	197.99090	2.12000	197.97431			2,157,237,800,000.00	017,565,000	1,159,252,000.00
R2023	On	28/02/2023	Spot Bond			8.00000	98.19133	8.00000	98.13632			5,928,000,000,000.00	741,000,000	2,298,300,000.00
R203	On	15/09/2017	Spot Bond			6.07000	113.11188	6.05500	113.16151			15,997,922,040,000.00	635,572,000	5,837,567,406.00
R204	On	21/12/2018	Spot Bond			6.37000	109.87571	6.35500	109.93781			23,429,328,093,080.00	678,073,484	4,770,931,754.00
R2048	On	28/02/2048	Spot Bond			8.75000	99.93206	8.75000	99.86415			4,047,750,000,000.00	462,600,000	725,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	29.40110	100.00000	29.32988			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.11500	104.05691	5.10500	104.05607			10,483,294,800,000.00	049,520,000	1,921,869,474.00
R207	On	15/01/2020	Spot Bond			6.67000	104.23094	6.65500	104.30049			15,755,786,529,620.00	362,186,886	6,844,967,658.00
R208	On	31/03/2021	Spot Bond			6.83000	102.28205	6.82000	102.32729			5,330,279,193,330.00	780,421,551	7,557,986,420.00
R209	On	31/03/2036	Spot Bond			8.26000	81.85977	8.23000	82.10096			66,014,845,120,000.00	992,112,000	9,448,365,386.00
R210	On	31/03/2028	Spot Bond			1.87000	153.04621	1.87000	153.03442			966,406,650,000.00	516,795,000	290,496,000.00
R211	On	31/01/2017	Spot Bond			0.60000	121.00288	0.60000	120.99774			0.00	0	1,416,494,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			1.46000	124.14691	1.46000	124.13874			51,100,000,000.00	35,000,000	949,055,454.00
R213	On	28/02/2031	Spot Bond			8.06000	89.87805	8.03500	90.07977			11,259,820,000,000.00	397,000,000	3,243,799,517.00
R214	On	28/02/2041	Spot Bond			6.50000	99.98271	6.50000	99.96543			21,017,100,000,000.00	233,400,000	5,144,027,612.00
R222C	On	15/09/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	64.35710	100.00000	64.21544			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	42.90473	100.00000	42.81029			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	28.60315	100.00000	28.54019			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	19.06877	100.00000	19.02680			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.71251	100.00000	12.68453			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.47501	100.00000	8.45635			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.65001	100.00000	5.63757			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.76667	100.00000	3.75838			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	51.90089	100.00000	51.78602			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	34.60059	100.00000	34.52401			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	23.06706	100.00000	23.01601			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	15.37804	100.00000	15.34401			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.25203	100.00000	10.22934			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	6.83468	100.00000	6.81956			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.55646	100.00000	4.54637			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.03764	100.00000	3.03091			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.02509	100.00000	2.02061			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.35006	100.00000	1.34707			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.90004	100.00000	0.89805			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.60003	100.00000	0.59870			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.40002	100.00000	0.39913			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.26668	100.00000	0.26609			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.17779	100.00000	0.17739			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11852	100.00000	0.11826			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07902	100.00000	0.07884			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05268	100.00000	0.05256			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03512	100.00000	0.03504			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02341	100.00000	0.02336			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01561	100.00000	0.01557			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01041	100.00000	0.01038			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00694	100.00000	0.00692			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			100.00000	0.00462	100.00000	0.00461			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00308	100.00000	0.00308			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00206	100.00000	0.00205			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00137	100.00000	0.00137			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00091	100.00000	0.00091			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00061	100.00000	0.00061			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00041	100.00000	0.00041			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	34.96678	100.00000	34.88208			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	61.39263	100.00000	61.24390			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	13.93864	100.00000	13.90487			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	17.24121	100.00000	17.75513			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.04130	100.00000	2.03232			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	100.46984	100.00000	100.20049			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	99.08254	100.00000	98.82111			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	67.03005	100.00000	66.82078			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	66.99745	100.00000	66.78364			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.00000	44.44427	100.00000	100.00000			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	17.37872	100.00000	17.33661			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC04	On	06/09/2013			100.00000	49.08165	100.00000	48.86581			0.00	0	0.00
RES010	On	21/09/2012			100.00000	97.06925	100.00000	96.81907			0.00	0	0.00
RES05	On	17/10/2012			100.00000	89.79950	100.00000	89.58260			0.00	0	0.00
RES06	On	18/10/2014			100.00000	21.74401	100.00000	21.69134			0.00	0	0.00
RES07	On	14/02/2013			5.87500	103.08741	5.87500	103.07125			0.00	0	0.00
RES11	On	14/11/2012			100.00000	84.96430	100.00000	84.77208			0.00	0	0.00
RES12	On	20/08/2015			100.00000	15.39507	100.00000	15.32737			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	31.11296	100.00000	31.03758			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	69.73241	100.00000	69.56349			0.00	0	0.00
RP002	On	28/02/2013			100.00000	67.55295	100.00000	67.38930			0.00	0	0.00
RP004	On	25/11/2014			100.00000	22.63381	100.00000	23.01609			0.00	0	0.00
RP005	On	31/03/2017			100.00000	12.81735	100.00000	12.79197			0.00	0	0.00
RP006	On	30/04/2019			100.00000	12.41036	100.00000	12.38029			0.00	0	0.00
RP007	On	30/04/2016			100.00000	14.23819	100.00000	14.20370			0.00	0	0.00
RP008	On	30/04/2016			100.00000	14.23819	100.00000	14.20370			0.00	0	0.00
RP009	On	16/07/2013			100.00000	59.49456	100.00000	59.23293			0.00	0	0.00
RP010	On	23/08/2013			100.00000	50.03390	100.00000	49.81387			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On	28/02/2014	Spot Bond			100.00000	34.30560	100.00000	34.22249			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	33.82329	100.00000	33.75633			0.00	0	300,000.00
RPG02	On	25/11/2014	Spot Bond			100.00000	20.66203	100.00000	21.07094			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.55072	5.25000	100.53657			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.47110	100.00000	0.46998			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.56692	100.00000	2.56070			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	90.01957	100.00000	89.84375			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.40896	100.00000	13.37928			0.00	0	9,400,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.90948	100.00000	7.89447			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	83.01500	100.00000	82.82927			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	16.30707	100.00000	16.27116			0.00	0	32,200,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	9.50024	100.00000	9.47722			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.36042	8.00000	109.33698			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.78454	100.00000	7.76568			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	9.26018	100.00000	9.23774			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK17	On	31/07/2024	Spot Bond			100.00000	9.23990	100.00000	9.21072			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	21.79738	100.00000	21.74940			28,000,000,000.00	280,000	18,240,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	67.11741	100.00000	66.96887			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.47288	100.00000	12.44526			0.00	0	7,500,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	122.96356	5.75000	122.94131			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	46.15500	100.00000	46.05341			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	64.58319	100.00000	64.44025			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	26.87935	100.00000	26.82018			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	26.87935	100.00000	26.82018			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	26.87935	100.00000	26.82018			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	67.00586	100.00000	66.85837			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.48225	100.00000	13.45258			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	26.87935	100.00000	26.82018			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	26.87935	100.00000	26.82018			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	67.10397	100.00000	66.95546			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	67.10397	100.00000	66.95546			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.38282	100.00000	9.36008			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	31.59139	100.00000	31.51486			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN50	On	23/09/2014	Spot Bond			100.00000	24.81862	100.00000	24.75850			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.92355	100.00000	10.89710			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	63.48662	100.00000	63.33282			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	39.01323	100.00000	38.91871			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.19198	100.00000	14.16074			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	39.00216	100.00000	38.90767			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.47330	100.00000	10.44793			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.81425	100.00000	8.79290			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.89606	100.00000	0.89408			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.31879	100.00000	9.29622			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.90600	100.00000	11.87965			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.89213	10.05000	102.86472			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.80449	100.00000	8.77700			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	18.99917	100.00000	18.95315			0.00	0	10,100,000.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.11725	100.00000	9.08879			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.13059	100.00000	7.11332			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.54016	8.00000	104.52521			0.00	0	4,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.15551	100.00000	10.13315			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	10.91489	100.00000	10.89086			0.00	0	1,600,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	71.45696	100.00000	71.29967			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	16.75608	100.00000	16.71920			0.00	0	8,900,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	61.78660	100.00000	61.64898			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.63522	100.00000	6.62054			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.38039	100.00000	5.36854			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	12.13241	100.00000	12.10301			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	79.60664	100.00000	79.45025			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.70761	100.00000	2.70105			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04342	100.00000	0.04332			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.67578	6.50000	100.66400			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.98695	100.00000	11.95791			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	63.36822	100.00000	63.21470			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.74497	100.00000	17.70198			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.73039	100.00000	10.70440			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.44080	8.75000	102.42472			0.00	0	800,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	51.41618	100.00000	51.30301			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			100.00000	13.60816	100.00000	13.57820			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	57.19490	100.00000	57.06831			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	13.48225	100.00000	13.45258			0.00	0	10,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	26.50283	100.00000	26.43862			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	9.98114	100.00000	9.95696			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.68879	100.00000	14.65321			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.04585	100.00000	8.02635			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	15.12685	100.00000	15.09338			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.76577	100.00000	17.71030			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.21970	100.00000	9.19736			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.63567	100.00000	10.60990			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	10.62018	100.00000	10.58702			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.43336	100.00000	9.40902			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.64899	6.75000	102.62566			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	23.36514	100.00000	23.32844			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.89419	7.25000	100.87467			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.95407	100.00000	9.92299			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	101.20586	8.75000	101.14810			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010 On	15/09/2015	Spot Bond			13.50000	105.27277	13.50000	105.18113			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	2.21046	100.00000	2.20181			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	48.79132	100.00000	48.68304			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913 On	19/07/2013	Spot Bond			100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	48.79132	100.00000	48.68304			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN940 On	20/09/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN941	On	20/11/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN942	On	20/11/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN943	On	16/11/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN944	On	22/11/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SYN945	On	23/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN946	On	27/11/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978		96,400,000,000,000.00	964,000,000	403,000,000.00	
SZ18	On	30/09/2015	Spot Bond			100.00000	24.67723	100.00000	24.62261			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	12.60612	100.00000	12.57822			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	31.40722	100.00000	31.33809			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	37.54136	100.00000	37.45873			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.19802	6.27500	100.18114			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	61.13751	100.00000	60.98940			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	60.25423	100.00000	60.10826			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	15.17311	100.00000	15.13635			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.07899	8.00000	103.05702			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90	On	05/03/2013	Spot Bond			6.27000	99.89861	6.27000	99.88173			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	38.30500	100.00000	38.22916			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	37.39266	100.00000	37.27592			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.92164	100.00000	7.89691			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.15042	100.00000	8.12497			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.60823	100.00000	8.58928			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.64231	100.00000	8.61532			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.69471	100.00000	9.66445			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	14.04161	100.00000	13.99777			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	89.51427	100.00000	89.29856			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	11.48166	100.00000	11.45385			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	89.44924	100.00000	89.23371			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	90.33750	100.00000	90.11982			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	89.63549	100.00000	89.41950			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	89.87794	100.00000	89.66137			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.02030	100.00000	7.00329			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.51976	100.00000	7.50155			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.85274	100.00000	7.83372			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.51870	100.00000	8.49806			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.96267	100.00000	8.94096			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	13.66877	100.00000	13.63565			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	11.17111	100.00000	11.14405			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	13.36559	100.00000	13.33321			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	11.42811	100.00000	11.40044			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.68625	100.00000	7.66763			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.79724	100.00000	7.77836			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.85274	100.00000	7.83372			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	11.25677	100.00000	11.22951			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	11.42811	100.00000	11.40044			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	12.01710	100.00000	11.98798			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	8.40771	100.00000	8.38733			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	12.01710	100.00000	11.98798			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	12.87380	100.00000	12.84261			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000	9.51764	100.00000	9.49458			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C3 On	18/07/2016	Spot Bond				100.00000	12.82025	100.00000	12.78920			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond				100.00000	17.10376	100.00000	17.06233			0.00	0	0.00
THE9D2 On	18/07/2039	Spot Bond				100.00000	13.95735	100.00000	13.92354			0.00	0	0.00
THE9D3 On	18/07/2016	Spot Bond				100.00000	17.26439	100.00000	17.22257			0.00	0	0.00
TL13 On	31/12/2013	Spot Bond				100.00000	43.29785	100.00000	43.19296			0.00	0	0.00
TL15 On	29/04/2015	Spot Bond				100.00000	25.78545	100.00000	25.72838			0.00	0	11,000,000.00
TL20 On	22/02/2020	Spot Bond				6.00000	103.07111	6.00000	103.05470			0.00	0	0.00
TN17 On	14/11/2017	Spot Bond				100.00000	13.06652	100.00000	13.03775		200,000,000,000.00	2,000,000	1,002,800,000.00	
TN20 On	17/09/2020	Spot Bond				100.00000	15.26846	100.00000	15.23486		2,500,000,000,000.00	25,000,000	302,467,490.00	
TN23 On	06/11/2023	Spot Bond				100.00000	13.95588	100.00000	13.92516		4,100,000,000,000.00	41,000,000	185,765,000.00	
TN25 On	19/08/2025	Spot Bond				100.00000	9.73554	100.00000	9.71411		14,800,000,000,000.00	148,000,000	215,700,000.00	
TN27 On	14/11/2027	Spot Bond				100.00000	11.29180	100.00000	11.26695			0.00	0	28,200,000.00
TORQ1 On	15/04/2022	Spot Bond				100.00000	6.64325	100.00000	6.61200			0.00	0	0.00
TORQ2 On	15/04/2022	Spot Bond				100.00000	6.79968	100.00000	6.76770			0.00	0	0.00
TORQ3 On	15/04/2022	Spot Bond				100.00000	6.99782	100.00000	6.96491			0.00	0	0.00
TORQ4 On	15/04/2022	Spot Bond				100.00000	7.01869	100.00000	6.98567			0.00	0	0.00
TORQ5 On	15/04/2022	Spot Bond				100.00000	7.99898	100.00000	7.96136			0.00	0	0.00
TORQ6 On	15/04/2022	Spot Bond				100.00000	13.60444	100.00000	13.54045			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On	31/12/2099	Spot Bond			10.00000	99.97323	10.00000	99.94648			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.97390	9.75000	99.94781			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.97421	100.00000	9.94850			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	50.66910	100.00000	50.57297			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	16.03429	100.00000	15.99899			0.00	0	7,040,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	85.74648	100.00000	85.55551			0.00	0	1,526,250.00
UTR041	On	19/04/2014	Spot Bond			100.00000	29.63012	100.00000	29.55834			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On	19/04/2016			100.00000	12.25506	100.00000	12.22537			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	18.79370	100.00000	18.74817			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	16.39568	100.00000	16.35959			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	85.37341	100.00000	85.17716			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	39.64196	100.00000	39.54592			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	85.39970	100.00000	85.20337			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	39.65902	100.00000	39.55858			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	85.49432	100.00000	85.29778			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	40.06849	100.00000	39.97143			0.00	0	0.00
VKE01	On	08/05/2015			100.00000	16.58084	100.00000	16.52907			0.00	0	0.00
VKE02	On	08/05/2016			100.00000	11.84127	100.00000	11.80431			0.00	0	0.00
VKE03	On	08/05/2017			100.00000	9.73814	100.00000	9.70773			0.00	0	7,500,000.00
VOD002	On	28/02/2013			100.00000	70.51439	100.00000	74.65259			0.00	0	0.00
VOD004	On	28/08/2012			100.00000	68.56668	100.00000	68.56668			0.00	0	0.00
VOD005	On	28/11/2012			100.00000	80.21978	100.00000	80.04386		6,300,000,000,000.00	63,000,000	750,000,000.00	
VOYT01	On	09/09/2015			100.00000	12.26550	100.00000	12.24229			0.00	0	0.00
WS04	On	30/05/2016			100.00000	19.49072	100.00000	19.44783			0.00	0	65,861,369.00
WS05	On	01/08/2018			100.00000	11.36543	100.00000	11.34012			0.00	0	40,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1	On	28/05/2015	Spot Bond			100.00000	20.89913	100.00000	20.85312			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.01267	100.00000	12.98403			0.00	0	70,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.45486	100.00000	11.42964			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.24182	100.00000	11.21707			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.14714	100.00000	11.12260			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	44.34714	100.00000	44.25005			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	36.24856	100.00000	36.16833			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.04224	100.00000	10.02013			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	27.66283	100.00000	27.60160			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	22.59504	100.00000	22.54530			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.85851	100.00000	7.84112			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.12833	100.00000	16.09283			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.02013	100.00000	9.99808			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.31993	100.00000	0.31923			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.22637	100.00000	6.21459			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02507	100.00000	0.02502			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.22637	100.00000	6.21459			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA005	On	12/10/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.68286	100.00000	16.65121			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.06740	100.00000	17.03502			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.00023	100.00000	15.96987			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.00023	100.00000	15.96987			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.17167	100.00000	15.14289			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.17167	100.00000	15.14289			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.35873	100.00000	14.33149			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.35873	100.00000	14.33149			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.51215	100.00000	13.48651			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.51215	100.00000	13.48651			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.73965	100.00000	12.71548			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.73965	100.00000	12.71548			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.98989	100.00000	11.96721			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.98989	100.00000	11.96721			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.34915	100.00000	11.32767			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.74264	100.00000	10.72232			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.03056	100.00000	8.01532			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On	20/05/2016	Spot Bond			100.00000	7.58584	100.00000	7.57144			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.13858	100.00000	7.12504			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.13858	100.00000	7.12504			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.75607	100.00000	6.74326			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.38193	100.00000	6.36982			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.99682	100.00000	5.98502			0.00	0	0.00
Total for j-Bonds :											796,034,035,766,310.00	,319,879,385	99,534,965,405.00	
Grand Total:											16,034,320,212,463.00	119,904,971	99,536,470,919.00	