



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 17/09/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.20100	8.20100	8.22780	8.22780		17.02	1,668,025,993.00	203,393	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,077.80000	1.07780	1,051.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.00000	0.00000	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			927.80000	0.92780	901.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.00000	0.00000	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			827.80010	0.82780	801.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.00010	0.00000	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			0.00290	0.00000	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			972.20290	0.97220	999.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			0.00110	0.00000	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,072.20110	1.07220	1,099.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			0.10140	0.00010	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			572.30140	0.57230	599.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			0.02410	0.00002	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			772.22410	0.77222	799.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			0.00830	0.00001	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			872.20830	0.87221	899.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			1.20100	0.00120	0.000	17.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			323.40100	0.32340	349.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			0.62720	0.00063	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			372.82720	0.37283	399.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			0.15400	0.00015	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			522.35400	0.52235	549.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			7.87710	0.00788	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			180.07710	0.18008	199.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.41	Call			6.98600	0.00699	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.41	Put			189.18600	0.18919	209.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			2.28240	0.00228	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			274.48240	0.27448	299.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			40.55900	0.04056	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			62.75900	0.06276	49.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			36.78780	0.03679	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			68.98780	0.06899	59.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.32	Call			19.70990	0.01971	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.32	Put			111.90990	0.11191	119.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.14	Call			106.83280	0.10683	61.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.14	Put			19.03280	0.01903	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			64.06420	0.06406	1.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			36.26420	0.03626	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.23	Call			49.00590	0.04901	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.23	Put			51.20590	0.05121	29.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			328.71560	0.32872	301.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			0.91560	0.00092	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			231.24700	0.23125	201.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			3.44700	0.00345	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			139.77510	0.13978	101.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			11.97510	0.01198	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			727.80070	0.72780	701.000	17.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			0.00070	0.00000	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			527.83910	0.52784	501.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			0.03910	0.00004	0.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			477.89760	0.47790	451.000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			0.09760	0.00010	0.000	17.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.30140	8.30140	8.30330	8.30330		16.23	190,251,485.20	22,918	272,148.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			18.87990	0.01888	17.436	25.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,115.57990	2.11558	2,116.036	25.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			7.62890	0.00763	6.987	27.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,804.32890	2.80433	2,805.587	27.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			70.42050	0.07042	65.941	20.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			997.12050	0.99712	994.541	20.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			68.61240	0.06861	64.214	20.57	0.00	0	6,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			1,015.31240	1.01531	1,012.814	20.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			50.25070	0.05025	46.757	21.76	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,246.95070	1.24695	1,245.357	21.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			95.95170	0.09595	90.522	19.38	0.00	0	27,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			792.65170	0.79265	789.122	19.38	157,824.44	200	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			94.63310	0.09463	89.246	19.43	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			801.33310	0.80133	797.846	19.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			83.68400	0.08368	78.669	19.86	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			880.38400	0.88038	877.269	19.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			171.75700	0.17176	164.748	17.52	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			468.45700	0.46846	463.348	17.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			147.49940	0.14750	140.793	17.95	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			544.19940	0.54420	539.393	17.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			127.43130	0.12743	121.145	18.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			624.13130	0.62413	619.745	18.43	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			263.83180	0.26383	256.396	16.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			280.53180	0.28053	274.996	16.32	0.00	0	200.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			251.99920	0.25200	244.570	16.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			298.69920	0.29870	293.170	16.45	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			200.19420	0.20019	192.948	17.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			396.89420	0.39689	391.548	17.09	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			372.78060	0.37278	366.484	15.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			169.48060	0.16948	165.084	15.76	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			293.52650	0.29353	286.298	16.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			240.22650	0.24023	234.898	16.03	0.00	0	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			272.01200	0.27201	264.580	16.23	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			268.71200	0.26871	263.180	16.23	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			468.52190	0.46852	463.367	15.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			115.22190	0.11522	111.967	15.67	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			435.09720	0.43510	429.556	15.70	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			131.79720	0.13180	128.156	15.70	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			403.17570	0.40318	397.253	15.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			149.87570	0.14988	145.853	15.73	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			577.42310	0.57742	573.374	15.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			74.12310	0.07412	71.974	15.57	0.00	0	43,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.40510	8.40510	8.42750	8.42750		16.63	2,101,275.00	250	28,168.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			59.24980	0.05925	58.667	25.32	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,481.74980	2.48175	2,503.567	25.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			146.10490	0.14610	140.140	20.84	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,268.60490	1.26860	1,285.040	20.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			89.78310	0.08978	87.330	23.13	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,862.28310	1.86228	1,882.230	23.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			71.04450	0.07104	69.739	24.31	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,193.54450	2.19354	2,214.639	24.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			268.68350	0.26868	256.155	18.27	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			691.18350	0.69118	701.055	18.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			214.30400	0.21430	204.486	19.21	0.00	0	10,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			886.80400	0.88680	899.386	19.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			172.60960	0.17261	165.094	20.13	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			1,095.10960	1.09511	1,109.994	20.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			613.38920	0.61339	592.489	15.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			185.88920	0.18589	187.390	15.31	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			556.48980	0.55649	536.218	15.64	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			228.98980	0.22899	231.118	15.64	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			295.12580	0.29513	281.417	17.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			617.62580	0.61763	626.317	17.90	0.00	0	200.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.50190	8.50190	8.52450	8.52450		16.85	0.00	0	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			427.25820	0.42726	409.431	17.59	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			642.75820	0.64276	647.531	17.59	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			424.07370	0.42407	406.363	17.62	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			649.57370	0.64957	654.463	17.62	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			420.91980	0.42092	403.325	17.65	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			656.41980	0.65642	661.425	17.65	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.63890	8.63890	8.66760	8.66760		17.48	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,000.73880	1.00074	957.373	15.82	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			333.13880	0.33314	318.473	15.82	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			589.37950	0.58938	549.672	18.32	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			921.77950	0.92178	910.772	18.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.77080	8.77080	8.82730	8.82730		18.03	0.00	0	2,570.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,342.16710	1.34217	1,256.875	16.33	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			514.86710	0.51487	486.075	16.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.31320	9.31320	9.48320	9.48320		19.79	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.20100	8.20100	8.22780	8.22780		17.02	3,288,601.00	401	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			259.15680	0.00259	0.000	17.02	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			26,479.15680	0.26479	28,900.000	17.02	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			62.72170	0.00063	0.000	17.02	0.00	0	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	8.60	Put			37,282.72170	0.37283	39,900.000	17.02	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future			8.30140	8.30140	8.30330	8.30330		16.23	41,507.00	5	1,388.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.30	Call			27,201.19970	0.27201	26,457.984	16.23	0.00	0	158.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.30	Put			26,871.19970	0.26871	26,317.984	16.23	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Call			17,440.31250	0.17440	16,736.612	17.48	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Put			46,110.31250	0.46110	45,596.612	17.48	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.40510	8.40510	8.42750	8.42750			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			26,250.00000	0.26250	28,490.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.50190	8.50190	8.70340	8.70340		16.85	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			52,101.54580	0.52102	40,636.302	17.62	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			56,761.54580	0.56762	65,446.302	17.62	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			51,735.63380	0.51736	40,332.526	17.65	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			57,395.63380	0.57396	66,142.526	17.65	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			52,470.70830	0.52471	40,943.123	17.59	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			56,130.70830	0.56131	64,753.123	17.59	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.32840	13.32840	13.35440	13.35440		15.01	80,010,385.20	6,003	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			2,004.40000	2.00440	1,978.400	15.01	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			0.00000	0.00000	0.000	15.01	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			1,204.40000	1.20440	1,178.400	15.01	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			0.00000	0.00000	0.000	15.01	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			31.25240	0.03125	0.000	15.01	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			126.85240	0.12685	121.600	15.01	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			1.31480	0.00131	0.000	15.01	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			496.91480	0.49691	521.600	15.01	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.49960	13.49960	13.47160	13.47160		13.65	15,254,548.00	1,130	7,844.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			156.62740	0.15663	154.580	15.26	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			885.02740	0.88503	854.980	15.26	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			332.95610	0.33296	340.018	13.77	0.00	0	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	13.55	Put			411.35610	0.41136	390.418	13.77	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			279.90430	0.27990	284.137	14.11	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			508.30430	0.50830	484.537	14.11	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			209.40020	0.20940	209.751	14.69	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			687.80020	0.68780	660.151	14.69	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,248.65700	1.24866	1,274.275	13.22	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			27.05700	0.02706	24.675	13.22	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			411.65210	0.41165	424.066	13.51	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			310.05210	0.31005	294.466	13.51	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.66110	13.66110	13.66590	13.66590		16.06	683,055.00	50	3,375.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			770.89530	0.77090	769.725	22.80	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,004.99530	1.00500	1,008.625	22.80	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			579.08790	0.57909	578.299	22.80	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,313.18790	1.31319	1,317.199	22.80	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			940.81080	0.94081	939.309	22.80	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			804.91080	0.80491	808.209	22.80	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			859.68330	0.85968	858.338	22.80	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			893.78330	0.89378	897.238	22.80	0.00	0	200.00
£ / R	On	14/06/2013	Foreign Exchange Future			13.81000	13.81000	13.80000	13.80000		14.34	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			0.00000	0.00000	683.599	14.34	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			0.00000	0.00000	673.599	14.34	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			0.00000	0.00000	679.633	14.35	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			0.00000	0.00000	679.633	14.35	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			0.00000	0.00000	687.656	14.32	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			0.00000	0.00000	667.656	14.32	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10404	0.10404	0.10510	0.10510		18.25	346,980.07	3,335	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			0.58470	0.00001	0.000	18.25	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			490.58470	0.00491	595.800	18.25	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10550	0.10550	0.10620	0.10620		18.69	2,110.00	20	20,211.00

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	0.11	Call			233.35970	0.00233	209.488	18.69	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			613.35970	0.00613	659.488	18.69	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.10690	0.10690	0.10000	0.10000		19.82	8,017.50	75	75.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			0.00000	0.00000	1,743.863	18.30	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			0.00000	0.00000	53.863	18.30	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			0.00000	0.00000	945.476	18.23	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			0.00000	0.00000	255.476	18.23	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			0.00000	0.00000	462.676	19.82	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			0.00000	0.00000	772.676	19.82	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.78530	10.78530	10.81030	10.81030		13.05	131,429,665.80	12,186	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,360.30000	1.36030	1,335.300	13.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			0.00000	0.00000	0.000	13.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			1,060.30000	1.06030	1,035.300	13.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			0.00000	0.00000	0.000	13.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			910.30030	0.91030	885.300	13.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			0.00030	0.00000	0.000	13.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			1.12840	0.00113	0.000	13.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			440.82840	0.44083	464.700	13.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			610.34190	0.61034	585.300	13.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			0.04190	0.00004	0.000	13.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Call			263.24730	0.26325	235.300	13.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Put			2.94730	0.00295	0.000	13.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			1.65590	0.00166	0.000	13.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			391.35590	0.39136	414.700	13.05	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.91180	10.91180	10.91730	10.91730		13.45	13,694,309.00	1,255	61,746.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			230.73980	0.23074	218.194	14.06	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			413.43980	0.41344	406.394	14.06	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			129.91500	0.12992	120.568	15.31	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			712.61500	0.71261	708.768	15.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			346.70320	0.34670	333.024	13.38	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			249.40320	0.24940	241.224	13.38	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			285.91530	0.28592	272.485	13.60	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			318.61530	0.31862	310.685	13.60	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			266.28900	0.26629	253.118	13.75	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			348.98900	0.34899	341.318	13.75	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,088.47340	1.08847	1,080.732	13.62	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			21.17340	0.02117	18.932	13.62	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			691.02530	0.69103	679.921	13.05	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			73.72530	0.07373	68.121	13.05	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			612.92660	0.61293	601.009	13.03	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			95.62660	0.09563	89.209	13.03	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,427.63820	1.42764	1,420.852	15.10	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			10.33820	0.01034	9.052	15.10	0.00	0	5,690.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.05820	11.05820	11.09060	11.09060		13.76	829,365.00	75	13,727.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			498.08780	0.49809	468.283	13.63	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			377.48780	0.37749	380.083	13.63	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.19440	11.19440	11.25000	11.25000		14.06	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			0.00000	0.00000	521.833	14.15	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			0.00000	0.00000	567.433	14.15	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			0.00000	0.00000	518.103	14.17	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			0.00000	0.00000	573.703	14.17	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			0.00000	0.00000	514.405	14.20	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			0.00000	0.00000	580.005	14.20	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.39060	11.39060	11.42900	11.42900		14.46	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			840.08620	0.84009	804.901	14.08	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			611.08620	0.61109	614.301	14.08	0.00	0	0.00
2025	On	01/11/2012	Bond Future			107.50130	107.50130	107.50386	107.50386			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			7,513.86000	7.51386	7,511.300		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			7,503.86000	7.50386	7,501.300		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			7,493.86000	7.49386	7,491.300		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			107.03805	107.03805	105.80215	105.80215			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			6,812.15000	6.81215	8,048.050		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			6,802.15000	6.80215	8,038.050		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			6,792.15000	6.79215	8,028.050		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			115.24859	115.24859	114.66679	114.66679			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			10,676.79000	10.67679	11,258.590		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			10,666.79000	10.66679	11,248.590		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			10,656.79000	10.65679	11,238.590		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			470.34100	470.34100	469.68800	469.68800			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			477.04100	477.04100	476.37200	476.37200			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			420.52100	420.52100	420.05500	420.05500			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			426.51100	426.51100	426.03300	426.03300			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.62260	8.62260	8.70520	8.70520		12.56	29,127,142.80	3,378	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			285.38920	0.28539	202.600	12.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Put			0.18920	0.00019	0.000	12.56	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future			8.64950	8.64950	8.71670	8.71670		11.89	2,906,232.00	336	12,240.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			351.83350	0.35183	306.374	11.78	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			95.13350	0.09513	116.874	11.78	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.68770	8.68770	8.77540	8.77540		12.08	434,385.00	50	4,399.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			441.30570	0.44131	385.223	11.88	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			175.90570	0.17591	207.523	11.88	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future			8.76310	8.76310	8.85140	8.85140		13.11	0.00	0	2,150.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Call			576.74530	0.57675	529.167	16.81	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.89	Put			615.34530	0.61535	656.067	16.81	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			572.19680	0.57220	524.853	16.81	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			620.79680	0.62080	661.753	16.81	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			567.67470	0.56767	520.566	16.81	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			626.27470	0.62627	667.466	16.81	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			8.85710	8.85710	9.06360	9.06360		14.16	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.43920	8.43920	8.49480	8.49480		12.93	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			226.82350	0.22682	169.200	12.93	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			2.02350	0.00202	0.000	12.93	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.52630	8.52630	8.55570	8.55570		12.05	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			325.24190	0.32524	298.259	11.96	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			119.54190	0.11954	121.959	11.96	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future			8.61120	8.61120	8.65000	8.65000		12.29	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			0.00000	0.00000	287.410	12.42	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			0.00000	0.00000	316.210	12.42	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			0.00000	0.00000	283.533	12.45	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			0.00000	0.00000	322.333	12.45	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			0.00000	0.00000	279.709	12.48	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			0.00000	0.00000	328.509	12.48	0.00	0	0.00
CF CANIOn	17/09/2012	Can-Do Future					0.00010	0.00010			0.00	11,120	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANIOn	17/09/2012	Can-Do Future			0.08530	0.08530	0.12610	0.12610			0.00	7,100	0.00
CF CANIOn	17/09/2012	Can-Do Future			0.09900	0.09900	0.09410	0.09410			0.00	14,700	0.00
CF CANIOn	17/09/2012	Can-Do Future					0.00050	0.00050			0.00	8,000	0.00
CF CANIOn	17/09/2012	Can-Do Future					0.00010	0.00010			0.00	12,800	0.00
CF CANIOn	17/09/2012	Can-Do Future			0.12840	0.12840	0.17190	0.17190			0.00	4,800	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.08380	0.08380	0.08580	0.08580			0.00	0	7,000.00
CF CANIOn	14/12/2012	Can-Do Future			0.07960	0.07960	0.08690	0.08690			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.06910	0.06910	0.06900	0.06900			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.07360	0.07360	0.07240	0.07240			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.13530	0.13530	0.13550	0.13550			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.04350	0.04350	0.04320	0.04320			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.13120	0.13120	0.12640	0.12640			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.14620	0.14620	0.15290	0.15290			0.00	0	14,500.00
CF CANIOn	14/12/2012	Can-Do Future			0.20520	0.20520	0.20330	0.20330			0.00	0	3,700.00
CF CANIOn	14/12/2012	Can-Do Future			0.17090	0.17090	0.16490	0.16490			0.00	0	4,600.00
CF CANIOn	14/12/2012	Can-Do Future			0.05080	0.05080	0.05460	0.05460			0.00	0	32,250.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.85620	8.85620	8.89360	8.89360		16.03	221,405.00	25	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			34.54550	0.03455	0.000	16.03	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			50.94550	0.05095	53.800	16.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	14/12/2012	Foreign Exchange Future			8.97940	8.97940	8.98580	8.98580		14.94	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			245.73890	0.24574	237.554	15.12	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			299.93890	0.29994	298.154	15.12	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.10570	9.10570	9.15000	9.15000		15.71	227,642.50	25	25.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			0.00000	0.00000	390.184	15.85	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			0.00000	0.00000	424.484	15.85	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Call			0.00000	0.00000	386.471	15.88	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Put			0.00000	0.00000	430.771	15.88	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Call			0.00000	0.00000	382.799	15.92	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.16	Put			0.00000	0.00000	437.099	15.92	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry			8.61690	8.61690	8.70520	8.70520		12.44	0.00	0	1,500.00
DAAY On	19/09/2012	Any day expiry	8.49	Call			219.36770	0.21937	130.158	14.25	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.49	Put			4.16770	0.00417	3.258	14.25	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.50	Call			209.86820	0.20987	120.874	14.08	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.50	Put			4.66820	0.00467	3.974	14.08	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.51	Call			200.42920	0.20043	111.733	13.92	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.51	Put			5.22920	0.00523	4.833	13.92	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.59	Call			128.11180	0.12811	47.261	12.61	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.59	Put			12.91180	0.01291	20.362	12.61	0.00	0	3,000.00
DAAY On	19/09/2012	Any day expiry	8.72	Call			38.92890	0.03893	7.585	15.41	0.00	0	0.00
DAAY On	19/09/2012	Any day expiry	8.72	Put			53.72890	0.05373	110.685	15.41	0.00	0	2,000.00
DAAZ On	19/09/2012	Any day expiry			8.20680	8.20680	8.22780	8.22780		16.97	0.00	4,000	7,000.00
DAAZ On	19/09/2012	Any day expiry	8.19	Call			86.93600	0.08694	50.520	17.17	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry	8.19	Put			49.13600	0.04914	33.720	17.17	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry	8.20	Call			80.89980	0.08090	44.597	16.97	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry	8.20	Put			53.09980	0.05310	37.797	16.97	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry	8.21	Call			75.80870	0.07581	40.040	17.17	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry	8.21	Put			58.00870	0.05801	43.240	17.17	0.00	0	0.00
DAAZ On	19/09/2012	Any day expiry	8.23	Call			66.35510	0.06636	32.046	17.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAZ	On	19/09/2012	Any day expiry	8.23	Put			68.55510	0.06856	55.246	17.57	0.00	0	2,000.00
DAAZ	On	19/09/2012	Any day expiry	8.34	Call			29.82760	0.02983	8.321	19.78	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.34	Put			142.02760	0.14203	141.521	19.78	0.00	0	5,000.00
DAAZ	On	19/09/2012	Any day expiry	8.39	Call			20.11580	0.02012	4.334	20.79	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.39	Put			182.31580	0.18232	187.534	20.79	0.00	0	2,000.00
DAUS	On	28/09/2012	Any day expiry			8.21470	8.21470	8.23710	8.23710		15.79	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			837.00000	0.83700	815.000	21.78	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	21.78	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			520.00000	0.52000	497.000	17.51	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			3.00000	0.00300	2.000	17.51	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			394.00000	0.39400	370.000	16.36	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			7.00000	0.00700	5.000	16.36	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			100.00000	0.10000	75.000	16.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			113.00000	0.11300	110.000	16.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			30.00000	0.03000	17.000	17.99	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			303.00000	0.30300	312.000	17.99	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			11.00000	0.01100	5.000	19.62	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			494.00000	0.49400	510.000	19.62	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.25290	8.25290	8.27520	8.27520		15.67	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			201.00000	0.20100	181.000	15.67	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			176.00000	0.17600	178.000	15.67	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			110.00000	0.11000	95.000	16.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			345.00000	0.34500	352.000	16.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			67.00000	0.06700	56.000	18.10	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			512.00000	0.51200	523.000	18.10	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			879.00000	0.87900	857.000	16.12	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			4.00000	0.00400	4.000	16.12	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			575.00000	0.57500	554.000	15.22	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			20.00000	0.02000	21.000	15.22	0.00	0	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	31/10/2012	Any day expiry	7.85	Call			462.00000	0.46200	440.000	14.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			37.00000	0.03700	37.000	14.94	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.28620	8.28620	8.29960	8.29960		16.14	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			121.00000	0.12100	111.000	18.05	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			541.00000	0.54100	545.000	18.05	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			622.00000	0.62200	609.000	15.21	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			42.00000	0.04200	43.000	15.21	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			517.00000	0.51700	503.000	15.11	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			67.00000	0.06700	67.000	15.11	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			173.00000	0.17300	161.000	17.09	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			383.00000	0.38300	385.000	17.09	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.31560	8.31560	8.31670	8.31670		16.21	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			221.00000	0.22100	214.000	17.07	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			414.00000	0.41400	408.000	17.07	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			164.00000	0.16400	158.000	17.95	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			567.00000	0.56700	562.000	17.95	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			659.00000	0.65900	656.000	15.17	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			62.00000	0.06200	60.000	15.17	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			558.00000	0.55800	554.000	15.12	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			91.00000	0.09100	88.000	15.12	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.35210	8.35210	8.36180	8.36180		17.98	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			116.00000	0.11600	186.000	16.44	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			474.00000	0.47400	554.000	16.44	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			153.00000	0.15300	227.000	16.44	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			391.00000	0.39100	475.000	16.44	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			149.00000	0.14900	223.000	16.44	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			397.00000	0.39700	481.000	16.44	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			146.00000	0.14600	220.000	16.44	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			404.00000	0.40400	488.000	16.44	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			624.00000	0.62400	577.000	12.74	0.00	0	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	29/01/2013	Any day expiry	7.85	Put			112.00000	0.11200	75.000	12.74	0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.38300	8.38300	8.40010	8.40010		16.64	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			303.00000	0.30300	290.000	17.42	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			513.00000	0.51300	517.000	17.42	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			300.00000	0.30000	287.000	17.46	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			520.00000	0.52000	524.000	17.46	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			270.00000	0.27000	259.000	17.83	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			590.00000	0.59000	596.000	17.83	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			678.00000	0.67800	662.000	15.27	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			128.00000	0.12800	129.000	15.27	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			306.00000	0.30600	293.000	17.38	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			506.00000	0.50600	510.000	17.38	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			110.25288	110.25288	109.96769	109.96769			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			3,977.69000	3.97769	4,262.880		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			3,967.69000	3.96769	4,252.880		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			3,957.69000	3.95769	4,242.880		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			8.99908	87.05888	8.98489	87.17701			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			1,764.12000	1.76412	1,645.990		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			9.10745	88.26767	9.09289	88.38651			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future	8.54	Put			4,709.42000	4.70942	4,828.260		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			4,620.73000	4.62073	4,739.570		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			4,532.17000	4.53217	4,651.010		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			420.98600	420.98600	420.46400	420.46400			0.00	0	264.00
GOVI	On	01/11/2012	GOVI	403.96	Call			165,040.00000	16.50400	170,260.000		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			426.98300	426.98300	426.44700	426.44700			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			65,430.00000	6.54300	60,070.000		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			65,530.00000	6.55300	60,170.000		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			65,630.00000	6.56300	60,270.000		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			188.12000	188.12000	187.14400	187.14400			0.00	0	594.00
IGOV	On	07/02/2013	Index Future			190.80000	190.80000	189.80700	189.80700			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			508.01400	508.01400	506.87300	506.87300			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			515.11900	515.11900	513.96100	513.96100			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	19/09/2012	Jibar Tradeable Future			5.07000	94.93000	5.06000	94.94000				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			5.00000	95.00000	5.01000	94.99000				0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			4.98000	95.02000	4.97000	95.03000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			4.86000	95.14000	4.87000	95.13000				0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.84000	95.16000	4.85000	95.15000				0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future			4.83000	95.17000	4.84000	95.16000				0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.84000	95.16000	4.85000	95.15000				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			4.88000	95.12000	4.90000	95.10000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			4.98000	95.02000	5.02000	94.98000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.10000	94.90000	5.15000	94.85000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.23000	94.77000	5.30000	94.70000				0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.38000	94.62000	5.45000	94.55000				0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.79310	6.79310	6.83520	6.83520		15.68	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			246.24880	0.24625	203.100	15.68	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			1.04880	0.00105	0.000	15.68	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.68	Call			159.62740	0.15963	113.100	15.68	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.68	Put			4.42740	0.00443	0.000	15.68	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.79	Call			67.00820	0.06701	3.100	15.68	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.79	Put			21.80820	0.02181	0.000	15.68	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.84150	6.84150	6.87300	6.87300		11.05	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			302.32680	0.30233	275.478	11.07	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			59.32680	0.05933	63.978	11.07	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future			6.88190	6.88190	6.88000	6.88000		12.91	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Call			0.00000	0.00000	237.607	12.95	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Put			0.00000	0.00000	265.707	12.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Call			0.00000	0.00000	246.172	12.90	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Put			0.00000	0.00000	254.272	12.90	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Call			0.00000	0.00000	241.620	12.91	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Put			0.00000	0.00000	259.720	12.91	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.17474	105.56126	7.15511	105.70656			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			857.33000	0.85733	1,002.630		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			782.49000	0.78249	927.790		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			707.72000	0.70772	853.020		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.25331	107.02689	7.23304	107.17308			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			1,405.65000	1.40565	1,551.840		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			1,332.23000	1.33223	1,478.420		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			1,258.88000	1.25888	1,405.070		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.31465	104.42721	7.29331	104.57785			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			1,809.95000	1.80995	1,960.590		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			1,737.73000	1.73773	1,888.370		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			1,665.57000	1.66557	1,816.210		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.50493	122.78833	5.55796	122.63218		2.12	0.00	0	15,680.00
R157	On	01/11/2012	Bond Future	5.78	Call			796.51000	0.79651	908.880	2.19	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			145.49000	0.14549	101.710	2.19	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			1,995.14000	1.99514	2,146.760	2.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	6.24	Put			9.60000	0.00960	5.070	2.30	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.54763	124.49322	5.60775	124.33349		2.02	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			1,896.56000	1.89656	2,030.950	2.17	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			129.20000	0.12920	103.860	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.56622	119.21920	5.63180	119.06068		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			493.23000	0.49323	548.430	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,200.71000	1.20071	1,097.390	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			501.66000	0.50166	557.570	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,184.80000	1.18480	1,082.190	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			510.19000	0.51019	566.810	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,169.00000	1.16900	1,067.100	2.11	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			7.62715	128.51991	7.63813	128.41018		11.22	0.00	0	35,666.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,169.29000	3.16929	3,175.690	11.67	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,371.34000	1.37134	1,268.010	11.67	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			4,379.77000	4.37977	4,408.030	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			838.30000	0.83830	756.830	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			8,356.10000	8.35610	8,438.920	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			152.35000	0.15235	125.440	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			11,091.59000	11.09159	11,192.230	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			37.67000	0.03767	28.580	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.70931	125.01472	7.72084	124.90201		12.18	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.00	Call			5,399.77000	5.39977	5,431.470	12.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,714.54000	2.71454	2,633.530	12.55	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			7,398.00000	7.39800	7,446.360	12.78	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,735.19000	1.73519	1,670.840	12.78	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.47	Call			8,413.74000	8.41374	8,469.740	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,390.98000	1.39098	1,334.270	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,245.73000	1.24573	1,242.450	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,579.13000	8.57913	8,463.140	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,950.88000	1.95088	1,952.350	12.03	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,673.55000	6.67355	6,562.310	12.03	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.77853	126.54929	7.79008	126.43850		12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,173.25000	3.17325	3,186.520	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,093.98000	7.09398	6,996.460	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,209.10000	3.20910	3,222.640	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,029.71000	7.02971	6,932.460	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,245.21000	3.24521	3,259.030	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,965.81000	6.96581	6,868.840	12.02	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			213.49754	213.49754	213.45400	213.45400			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			5,536.00000	5.53600	5,492.460		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			5,546.00000	5.54600	5,502.460		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			5,556.00000	5.55600	5,512.460		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			274.49433	274.49433	274.25805	274.25805			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			7,268.05000	7.26805	7,504.330		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	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			7,258.05000	7.25805	7,494.330		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			7,248.05000	7.24805	7,484.330		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			4.95574	110.84658	5.00875	110.73590		1.40	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			355.96000	0.35596	424.210	1.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			144.98000	0.14498	102.550	1.47	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.91724	107.97761	4.97928	107.86413		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			375.41000	0.37541	431.300	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			374.10000	0.37410	316.510	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.84991	109.30302	4.91966	109.19099		1.24	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			60.66000	0.06066	72.460	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,485.25000	1.48525	1,385.020	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			62.27000	0.06227	74.350	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,470.53000	1.47053	1,370.580	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			63.93000	0.06393	76.280	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,455.85000	1.45585	1,356.170	1.32	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			205.28660	205.28660	203.84586	203.84586			0.00	0	49,424.00
R202	On	01/11/2012	Bond Future	191.99	Call			11,855.86000	11.85586	13,296.600		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			11,845.86000	11.84586	13,286.600		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			11,835.86000	11.83586	13,276.600		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	01/11/2012	Bond Future			5.97361	110.64718	6.01543	110.46336		4.45	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,689.79000	3.68979	3,867.790	4.63	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			14.87000	0.01487	9.050	4.63	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.03140	112.18349	6.07651	111.99586		4.30	0.00	0	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,300.05000	1.30005	1,387.900	4.35	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,161.00000	1.16100	1,061.220	4.35	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Call			2,792.02000	2.79202	2,928.520	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			440.74000	0.44074	389.610	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,761.54000	3.76154	3,916.630	4.75	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			244.99000	0.24499	212.450	4.75	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.07193	109.40359	6.11915	109.21650		4.54	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,196.46000	1.19646	1,267.300	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,028.12000	2.02812	1,911.870	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,164.03000	1.16403	1,233.410	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,075.63000	2.07563	1,957.920	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,180.17000	1.18017	1,250.280	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,051.79000	2.05179	1,934.810	4.54	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.27598	111.65861	6.31763	111.43885		5.69	0.00	0	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,653.42000	4.65342	4,864.600	6.02	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			23.48000	0.02348	14.900	6.02	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.33753	109.17872	6.38184	108.95463		5.90	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,802.95000	4.80295	4,986.080	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			333.38000	0.33338	292.420	6.38	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.38734	110.51886	6.43334	110.29486		5.90	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,745.39000	1.74539	1,835.870	5.93	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
R204	On	02/05/2013	Bond Future	6.29	Put			2,445.29000	2.44529	2,311.770	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,769.34000	1.76934	1,860.650	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,420.23000	2.42023	2,287.540	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,793.46000	1.79346	1,885.600	5.94	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,395.37000	2.39537	2,263.510	5.94	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On		21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.10045	105.04955	5.15582	104.98505		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			98.21000	0.09821	119.650	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			221.52000	0.22152	178.460	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.06402	102.74314	5.13749	102.67657		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			123.33000	0.12333	142.070	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			466.12000	0.46612	418.290	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.97319	104.00435	5.06801	103.93965		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			30.91000	0.03091	35.730	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,186.45000	1.18645	1,126.570	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			31.48000	0.03148	36.380	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,180.07000	1.18007	1,120.270	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			32.06000	0.03206	37.040	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,173.70000	1.17370	1,113.980	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			6.59387	105.94148	6.62520	105.76047		6.83	0.00	0	19,118.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,362.75000	5.36275	5,534.800	7.41	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			28.61000	0.02861	19.650	7.41	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.66183	103.77297	6.69495	103.58826		7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,571.80000	5.57180	5,720.570	7.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future	7.66	Put			363.93000	0.36393	327.990	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.72016	105.04680	6.75425	104.86252		7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,628.54000	1.62854	1,687.900	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,342.77000	3.34277	3,217.850	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,649.06000	1.64906	1,709.030	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,308.20000	3.30820	3,183.890	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,669.75000	1.66975	1,730.350	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,273.84000	3.27384	3,150.160	7.13	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				0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.79023	100.42272	6.79621	100.38498		8.11	0.00	0	11,472.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,249.98000	1.24998	1,231.340	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,163.01000	1.16301	1,106.630	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,438.27000	4.43827	4,458.620	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			117.70000	0.11770	100.310	8.75	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,552.34000	5.55234	5,581.220	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			46.75000	0.04675	37.890	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.85978	101.81706	6.86623	101.77754		8.43	0.00	0	2,300.00
R208	On	07/02/2013	Bond Future	6.00	Call			418.99000	0.41899	412.310	8.06	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,904.96000	5.90496	5,858.760	8.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			5,904.83000	5.90483	5,923.750	8.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			497.93000	0.49793	477.330	8.94	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.91638	99.67351	6.92263	99.63619		8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			1,961.93000	1.96193	1,960.340	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,606.06000	3.60606	3,567.150	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			1,985.85000	1.98585	1,984.370	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,569.09000	3.56909	3,530.290	8.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/05/2013	Bond Future	6.64	Call			1,938.19000	1.93819	1,936.510	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,643.27000	3.64327	3,604.270	8.50	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			8.39639	78.79262	8.38229	78.91135		17.11	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			5,319.31000	5.31931	5,179.480	18.19	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			447.76000	0.44776	426.660	18.19	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.47681	79.88660	8.46240	80.00604		17.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			6,534.85000	6.53485	6,415.980	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,813.12000	1.81312	1,813.690	18.93	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.54394	77.72524	8.52890	77.84828		18.52	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,741.26000	2.74126	2,667.150	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,359.09000	7.35909	7,408.020	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,770.09000	2.77009	2,695.570	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,298.39000	7.29839	7,346.910	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,799.11000	2.79911	2,724.180	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,238.03000	7.23803	7,286.140	18.51	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	01/11/2012	Bond Future			155.88477	155.88477	155.68585	155.68585			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			10,695.85000	10.69585	10,894.770		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			10,685.85000	10.68585	10,884.770		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			10,675.85000	10.67585	10,874.770		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			122.41934	122.41934	122.37453	122.37453			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			384.53000	0.38453	429.340		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			374.53000	0.37453	419.340		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			364.53000	0.36453	409.340		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			126.02742	126.02742	125.92597	125.92597			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,935.97000	3.93597	4,037.420		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			3,925.97000	3.92597	4,027.420		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			3,915.97000	3.91597	4,017.420		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			8.19366	90.05824	8.16403	90.31425		14.84	0.00	0	5,142.00
R213	On	01/11/2012	Bond Future	7.75	Call			656.34000	0.65634	552.700	14.84	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			4,348.92000	4.34892	4,501.290	14.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			5,715.61000	5.71561	5,458.810	15.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	8.81	Put			370.44000	0.37044	369.650	15.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.27919	91.30871	8.24874	91.56716		15.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			6,903.92000	6.90392	6,682.710	16.34	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,608.84000	1.60884	1,646.080	16.34	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.34749	88.89478	8.31595	89.15874		16.01	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,846.20000	2.84620	2,717.750	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,973.49000	6.97349	7,109.000	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,876.54000	2.87654	2,747.260	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,914.26000	6.91426	7,048.940	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,907.08000	2.90708	2,776.980	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,855.35000	6.85535	6,989.210	16.00	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			8.41609	80.62624	8.39151	80.84523			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			3,723.42000	3.72342	3,942.410		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			3,627.23000	3.62723	3,846.220		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			3,531.22000	3.53122	3,750.210		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On	17/09/2012	Foreign Exchange Future			16,300.00000	16,300.00000	16,300.36000	16,300.36000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.29810	1.29810	1.30280	1.30280		16.95	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			14.06030	0.00141	0.000		0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			286.06030	0.02861	319.000		0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.30500	1.30500	1.30610	1.30610		15.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Call			286.39870	0.02864	272.224	16.39	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Put			625.39870	0.06254	622.224	16.39	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future				1.31310	1.31310	1.30000	1.30000		15.91	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.29	Call			0.00000	0.00000	702.406	15.82	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.29	Put			0.00000	0.00000	471.406	15.82	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.30	Call			0.00000	0.00000	653.038	15.91	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.30	Put			0.00000	0.00000	522.038	15.91	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Call			0.00000	0.00000	608.755	16.06	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Put			0.00000	0.00000	577.755	16.06	0.00	0	0.00
Total for Derivatives :												2,139,041,928.51	317,630	1,229,874.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	11.53480	100.00000	11.50685			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	23.66406	100.00000	23.61196			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.61870	100.00000	8.59782			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	123.41598	5.00000	123.39941			0.00	0	41,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	23.88084	100.00000	23.82826			54,800,000,000.00	548,000	16,908,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	36.88076	100.00000	36.79825			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.56382	100.00000	9.54065			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	16.11324	100.00000	16.07778			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	46.41122	100.00000	46.29878			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	67.24349	100.00000	70.14443			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	29.53255	100.00000	29.46516			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.95125	100.00000	6.93586			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	20.58903	100.00000	20.53916			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	37.14476	100.00000	37.40849			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.55957	100.00000	12.02982			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.44170	100.00000	7.94619		800,000,000,000.00	8,000,000	4,000,000.00	
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.02064	100.00000	7.53020			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.07755	100.00000	7.58780			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	23.41512	100.00000	23.36273			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	20.79625	100.00000	21.19997			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	31.49566	100.00000	31.42634			0.00	0	48,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	24.99700	100.00000	24.93645			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	20.48757	100.00000	20.43739			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	12.06308	100.00000	12.03386			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	74.92757	100.00000	74.78264			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	51.78254	100.00000	51.66667		5,600,000,000.00	56,000	1,800,000.00	
ABL8B	On	19/09/2013	Spot Bond			100.00000	55.53281	100.00000	55.39680			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	87.88902	100.00000	87.68415			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	90.72848	100.00000	90.57851			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC07	On	15/02/2013			100.00000	78.76771	100.00000	78.44088			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	67.24349	100.00000	70.14443			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	42.06584	100.00000	41.96985			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	20.13807	100.00000	20.09139			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	90.75792	8.00000	90.73122			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	21.88387	100.00000	21.83570			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	17.70383	100.00000	17.66095			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	99.84872	9.58000	102.21750			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	10.15263	100.00000	10.12803			0.00	0	0.00
ABLS5	On	29/06/2019			100.00000	9.23921	100.00000	9.21037			0.00	0	1,000,000.00
ABLSI1	On	29/06/2019			4.50000	101.73712	4.50000	101.71650			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	6.13662	100.00000	6.12256			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	20.86518	100.00000	20.81732			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	5.40465	100.00000	5.39226			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	97.76567	100.00000	97.57363			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	5.82774	100.00000	5.81438			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	67.24349	100.00000	70.14443			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	67.24349	100.00000	70.14443			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN32	On	31/03/2013	Spot Bond			100.00000	67.24349	100.00000	70.14443			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.43840	100.00000	2.43378			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.43840	100.00000	2.43378			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.20963	6.82500	100.19110			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.20668	100.00000	7.19301			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.33371	100.00000	13.30842			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.98222	100.00000	9.95803			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.28466	100.00000	12.26097			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	24.42207	100.00000	24.37020			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	11.20415	100.00000	11.18266			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.61289	100.00000	10.59247			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	21.66606	100.00000	21.62427			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	20.74184	100.00000	20.70173			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.31644	100.00000	9.28735			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.11793	100.00000	9.08946			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.72663	100.00000	19.68847			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.14936	100.00000	24.11142			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.52750	100.00000	19.50581			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN52	On	18/05/2016	Spot Bond			100.00000	18.12751	100.00000	18.09244			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.39048	100.00000	17.35684			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	17.05784	100.00000	17.02485			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	7.62996	100.00000	7.60448			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.33156	100.00000	21.28383			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	61.02693	100.00000	60.91115			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	12.02648	100.00000	11.97359			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.87790	100.00000	14.84911			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	13.95922	100.00000	13.93222			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.25493	95.66000	2.24473			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.19614	100.00000	3.23887			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.66958	100.00000	3.65344			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	10.99553	100.00000	10.97092		30,900,000,000.00		309,000	8,299,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	22.35769	100.00000	22.30848		21,700,000,000.00		217,000	8,699,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.66505	100.00000	10.64145		22,700,000,000.00		227,000	5,499,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	8.98032	100.00000	8.96022			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	14.77331	100.00000	14.74025		280,000,000,000.00		2,800,000	1,400,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	33.82765	100.00000	33.75004			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.07029	4.00000	119.04775			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.95125	100.00000	6.93586			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.15864	100.00000	6.14459			0.00	0	15,000,000.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.41655	100.00000	3.40875			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	61.40719	100.00000	61.25843			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	81.38000	100.00000	68.04376			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	54.86000	100.00000	68.40887			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	19.71522	100.00000	22.24769			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	57.93787	100.00000	57.79598			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	63.51001	100.00000	63.35615			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	57.93787	100.00000	57.79598			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	60.64963	100.00000	60.50271			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	67.71581	100.00000	67.56675			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	100.18060	13.50000	100.14446			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	18.20395	100.00000	18.15986			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	18.45033	100.00000	18.40563			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	21.94878	100.00000	21.89561			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	94.93267	100.00000	94.69050			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	54.64528	100.00000	46.77962			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041	On	20/09/2013	Spot Bond			100.00000	54.61600	100.00000	46.72933			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	17.95758	100.00000	17.91408			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.47062	100.00000	1.46784			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	91.94914	100.00000	91.72378			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	91.94914	100.00000	91.72378			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	40.22308	100.00000	40.12563			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	44.36087	100.00000	46.10460			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	14.88628	100.00000	14.85803			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	91.71637	100.00000	91.49101			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	12.50000	100.00000	12.47635			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.50000	100.00000	12.47635			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	55.00640	100.00000	47.40002			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.05814	100.00000	16.48298			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.81684	100.00000	17.46107			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.71992	100.00000	16.04697			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.94844	100.00000	16.34158			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.04900	100.00000	16.47120			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.45737	100.00000	10.43435			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL083	On	30/07/2017	Spot Bond			100.00000	10.45737	100.00000	10.43435			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.51247	100.00000	10.48933			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.67974	100.00000	15.81128			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.51247	100.00000	10.48933			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.40227	100.00000	10.37938			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	24.04612	100.00000	24.00062			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	19.88051	100.00000	24.79043			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	81.44463	100.00000	101.47426			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	37.70955	100.00000	47.02275			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.66095	100.00000	13.62786			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	37.70955	100.00000	47.02275			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	81.44463	100.00000	101.47426			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.24794	100.00000	10.28495			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.24096	100.00000	10.27625			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.25067	100.00000	10.28835			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	8.05067	100.00000	10.03896			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	37.37339	100.00000	46.60357			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.45224	100.00000	10.53970			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL101	On	18/01/2013	Spot Bond			100.00000	94.54974	100.00000	94.31158			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	64.76595	100.00000	64.60905			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	94.54974	100.00000	94.31158			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.13927	100.00000	12.64338			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	37.47424	100.00000	33.04914			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	40.27199	100.00000	40.18335			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	42.19944	100.00000	42.09721			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.43506	100.00000	8.41462			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.44650	100.00000	8.42604			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.44314	100.00000	7.42902			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	42.68767	100.00000	42.58427			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.14732	100.00000	4.13814			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	3.94513	100.00000	3.93645			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.25000	100.00000	6.23817			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.89575	100.00000	2.88938			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.00567	100.00000	2.99906			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.83740	100.00000	7.81095			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	28.30541	100.00000	28.23684			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131	On	18/08/2014			100.00000	28.30541	100.00000	28.23684			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	42.68767	100.00000	42.58427			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	27.87063	100.00000	27.80312			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	26.93817	100.00000	23.00468			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	26.89075	100.00000	22.95486			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	7.70745	100.00000	7.68131			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	10.78611	100.00000	10.75970			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	7.69746	100.00000	7.67133			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	10.29208	100.00000	10.26942			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	81.60471	100.00000	99.72900			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	10.34718	100.00000	10.32440			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	19.95843	100.00000	23.00468		200,000,000,000.00	0.00	2,000,000	0.00
ACL143	On	20/12/2016			100.00000	10.21828	100.00000	10.70934			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	9.58291	100.00000	10.07917			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	7.85393	100.00000	7.84087			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	44.70670	100.00000	44.59721			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	38.01249	100.00000	29.89237			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	37.81961	100.00000	29.70189			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL151	On	20/03/2017	Spot Bond			100.00000	9.67695	100.00000	8.51158			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	40.90345	100.00000	40.80437			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	19.40418	100.00000	15.77520			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	19.25706	100.00000	15.63769			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	19.54265	100.00000	15.90462			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.65739	100.00000	8.49368			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.31499	100.00000	8.18059			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	19.43014	100.00000	15.79947			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	19.52534	100.00000	15.88844			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.25850	100.00000	8.87024			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	14.42421	100.00000	13.12239			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	19.47341	100.00000	15.83991			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	28.55825	100.00000	33.21715			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.03391	100.00000	19.28306			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	37.25237	100.00000	31.06048			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	10.09398	100.00000	13.34222			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	8.95134	100.00000	9.26168			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.18114	1.75000	102.76559			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL170	On	20/03/2015	Spot Bond			100.00000	19.48225	100.00000	16.94465			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	87.89929	100.00000	87.69814			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.00692	100.00000	16.96246			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	8.88234	100.00000	9.19311			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	8.02293	100.00000	8.05909			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.51915	100.00000	7.55683			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	87.94323	100.00000	87.74199			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	51.43244	100.00000	46.18080			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	25.67347	100.00000	24.09190			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	87.58745	100.00000	87.38701			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	14.49549	100.00000	17.09365			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	8.36910	100.00000	8.80313			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	7.94380	100.00000	8.38227			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	7.02979	100.00000	7.08276			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	7.65460	100.00000	8.37700			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	6.27616	100.00000	7.18393			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.00000	3.65767	100.00000	100.00000			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.00000	0.11586	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
ADB01S	On	14/12/2012			100.00000	84.77734	100.00000	84.58936			0.00	0	0.00
ADB02S	On	14/12/2012			100.00000	84.75300	100.00000	84.56508			0.00	0	0.00
ADB03S	On	09/04/2013			100.00000	71.53270	100.00000	71.37438			0.00	0	0.00
AER01U	On	18/11/2016			100.00000	2.43944	100.00000	2.43354			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	20.41731	100.00000	20.36785			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	21.11566	100.00000	21.06450			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	21.58122	100.00000	21.52893			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	9.15167	100.00000	9.13119		19,100,000,000.00		191,000	8,599,000.00
AIR02	On	30/04/2023			100.00000	16.05029	100.00000	16.01477			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	26.11772	100.00000	26.05445			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	16.47825	100.00000	16.44137		5,800,000,000.00		58,000	14,600,000.00
AIR03U	On	26/10/2014			100.00000	25.07263	100.00000	25.01189			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	16.05225	100.00000	16.01673			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	6.53605	100.00000	6.52106			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	36.02686	100.00000	35.94755			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	11.25283	100.00000	11.22558			0.00	0	35,000,000.00
BAW11	On	01/10/2018			100.00000	15.02452	100.00000	14.99127			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	17.16089	100.00000	17.10732			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW13	On	17/04/2017	Spot Bond			100.00000	9.31729	100.00000	9.28820			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	46.48963	100.00000	46.34448			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	24.59688	100.00000	24.54243			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.99001	100.00000	10.96338			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	55.17860	100.00000	55.29972			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	49.61372	100.00000	49.50270			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	24.13251	100.00000	24.07405			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	30.30704	100.00000	30.23996			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	16.03960	100.00000	16.00410			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	41.81796	100.00000	41.71665			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.00319	100.00000	19.01932			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	66.10484	100.00000	68.46530			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.14219	100.00000	19.89510			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.11492	100.00000	19.86059			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	12.56968	100.00000	15.05983			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.03311	100.00000	19.75708			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.49045	100.00000	15.32766			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.34684	100.00000	18.88869			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10 On	31/12/2015	Spot Bond			100.00000	16.34684	100.00000	18.88869			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	14.18829	100.00000	16.73537			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	14.56153	100.00000	17.20508			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	15.55530	100.00000	18.45568			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.14219	100.00000	19.89510			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.05142	100.00000	17.82157			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	99.78498	8.00000	101.75878			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.28511	100.00000	14.70292			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.28511	100.00000	14.70292			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.28511	100.00000	14.70292			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	24.09596	100.00000	26.35127			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	65.05072	100.00000	66.68348			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.25154	100.00000	17.50273			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	10.59886	100.00000	13.49420			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	11.07380	100.00000	14.12926			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	9.25917	100.00000	11.68743			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	18.80252	100.00000	22.54212			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	17.31725	100.00000	21.01420			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On	31/03/2017			100.00000	15.39708	100.00000	18.82362			0.00	0	0.00
BAYB05	On	30/06/2019			100.00000	10.53078	100.00000	13.85389			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.15213	100.00000	5.14238			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	18.24214	100.00000	22.74742			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	16.60239	100.00000	20.70271			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	10.24839	100.00000	12.77946			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	10.24839	100.00000	12.77946			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	12.39079	100.00000	15.45097			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	10.73641	100.00000	13.38800			0.00	0	0.00
BCJ01	On	10/03/2013			100.00000	69.20152	100.00000	68.93939			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	27.57718	100.00000	27.51038			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	19.22281	100.00000	19.17624			0.00	0	0.00
BCP61U	On	24/10/2012			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
BCP62U	On	16/11/2012			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
BCP63U	On	07/12/2012			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	4.09592	100.00000	4.08691			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	9.60283	100.00000	9.58460			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	10.72264	100.00000	10.70229			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028	Spot Bond			100.00000	11.44764	100.00000	11.42230			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	30.42135	100.00000	30.34765			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	66.75680	100.00000	66.59507			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	40.58608	100.00000	40.48776			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	40.15723	100.00000	40.05995			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	67.46184	100.00000	67.29840			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	41.72772	100.00000	41.62663			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	66.98235	100.00000	66.82008			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	7.30835	100.00000	7.29044			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	26.65762	100.00000	22.70995			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	23.50890	100.00000	23.43550			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	57.40482	100.00000	57.27846			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			100.00000	11.32283	100.00000	11.29540			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			100.00000	11.37877	100.00000	11.35120			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			100.00000	11.54657	100.00000	11.51860			0.00	0	0.00
BG22B1	On	21/07/2016	Spot Bond			100.00000	12.10590	100.00000	12.07657			0.00	0	0.00
BG22C1	On	21/07/2016	Spot Bond			100.00000	12.66523	100.00000	12.63455			0.00	0	0.00
BG22D1	On	21/07/2016	Spot Bond			100.00000	14.23136	100.00000	14.19689			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YUOn	21/07/2016	Spot Bond			100.00000	4.07949	100.00000	4.06960			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.45726	100.00000	9.43435			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.84537	100.00000	9.82152			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	10.01170	100.00000	9.98745			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	10.06715	100.00000	10.04276			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	10.73247	100.00000	10.70647			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	11.61958	100.00000	11.59143			0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	2.55449	100.00000	2.54831			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	2.55449	100.00000	2.54831			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.43946	100.00000	8.93210			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	8.98372	100.00000	9.47502			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.13214	100.00000	9.62308			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	103.08576	8.00000	103.06343			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	9.57744	100.00000	10.06728			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	9.61551	100.00000	10.10952			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond			100.00000	2.27958	100.00000	2.27400			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond			100.00000	2.27958	100.00000	2.27400			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond			100.00000	30.84186	100.00000	30.77397		22,900,000,000.00	229,000	5,099,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC14	On	26/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	57.48031	1,000.00000	56.58915			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	54.87598	100.00000	54.77186			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.62948	100.00000	11.60131			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.80239	100.00000	6.78591			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.17881	100.00000	7.16142			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.64980	100.00000	11.62158			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.98520	100.00000	11.95617			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.59501	100.00000	12.56450			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.13589	100.00000	15.09923			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.06186	100.00000	14.02780			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	55.05509	100.00000	55.17652			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	66.81414	100.00000	66.65228			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	84.97373	100.00000	84.78235			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	36.83594	100.00000	46.43582			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.25298	100.00000	8.39165			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	91.42333	100.00000	91.19980			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	33.36868	100.00000	33.29522			13,400,000,000.00	134,000	4,800,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	22.28662	100.00000	22.23756			0.00	0	21,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.87094	100.00000	13.83734			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	29.80244	100.00000	29.73024			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	18.94925	100.00000	18.90754			4,500,000,000.00	45,000	12,255,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	115.93038	8.00000	115.90527			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.15775	100.00000	13.12587			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.98592	8.00000	118.96056			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	17.81234	100.00000	17.75672			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.50215	100.00000	14.47022			36,700,000,000.00	367,000	12,399,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.38754	100.00000	0.38583			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	151.35557	4.00000	151.32331			8,000,000,000.00	2,000,000	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.32423	100.00000	15.29033			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.50241	100.00000	14.47031			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.28926	100.00000	11.26400			0.00	0	26,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	12.76327	100.00000	12.73201			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On	28/03/2016	Spot Bond			12.05000	97.88247	12.05000	97.86153			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	88.67658	100.00000	88.46939			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	36.20837	100.00000	36.12064			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	25.87427	100.00000	25.81159			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	88.43773	100.00000	88.22815			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.35583	100.00000	18.29789			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	81.29054	100.00000	101.28227			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	82.25000	100.00000	70.69083			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	30.33061	100.00000	30.67133			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	54.88440	100.00000	68.43930			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	70.30001	100.00000	70.14443			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	70.30001	100.00000	70.14443			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	70.30001	100.00000	70.14443			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	70.30001	100.00000	70.14443			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	54.88440	100.00000	68.43930			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	54.88440	100.00000	68.43930			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	57.91225	100.00000	57.77041			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	54.90880	100.00000	68.46972			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118 On	20/06/2013	Spot Bond			100.00000	54.66480	100.00000	68.16547			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	54.46960	100.00000	67.92206			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	58.49317	100.00000	58.35147			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	21.59401	100.00000	21.54170			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	66.83195	100.00000	66.67006			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.45605	100.00000	21.40406			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	54.66480	100.00000	46.81316			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	54.49400	100.00000	46.51973			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.18530	100.00000	22.13156			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	58.60904	100.00000	58.46705			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	58.43626	100.00000	58.29470			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	58.37352	100.00000	58.23055			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	54.95760	100.00000	68.53058			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	54.78680	100.00000	68.31760			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	54.83560	100.00000	47.10659			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	52.31667	100.00000	59.27091			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	105.70901	13.64000	105.67091			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	50.07778	100.00000	55.02639			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152 On	20/08/2013	Spot Bond			100.00000	60.07778	100.00000	59.93224			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	86.16350	100.00000	85.96405			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	39.22227	100.00000	35.61133			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	38.88611	100.00000	48.48989			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	38.88611	100.00000	48.48989			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	63.95990	100.00000	63.80495			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	21.93182	100.00000	21.87869			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.81590	100.00000	16.17071			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.64222	100.00000	15.94681			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	34.75576	100.00000	34.67157			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	34.75576	100.00000	34.67157			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	34.75576	100.00000	34.67157			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	34.75576	100.00000	34.67157			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.75576	100.00000	34.67157			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	34.75576	100.00000	34.67157			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	12.86875	100.00000	16.04697			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.75576	100.00000	34.67157			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	86.01530	100.00000	85.81618			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174 On	31/03/2013	Spot Bond			100.00000	64.88558	100.00000	66.40432			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	65.12451	100.00000	66.80820			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	64.96990	100.00000	66.54686			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	64.96990	100.00000	66.54686			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.73753	100.00000	32.65822			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.34899	100.00000	11.30175			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66756	100.00000	66.66755			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66756	100.00000	66.66755			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.42556	100.00000	12.90177			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.15835	100.00000	12.13158			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.42556	100.00000	12.90177			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	12.57766	100.00000	12.54718			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	32.25069	100.00000	32.58671			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	34.09025	100.00000	38.36963			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.20879	2.76000	100.20131			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.25937	100.00000	13.22724			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.10352	2.76000	106.08696			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.44765	8.25000	100.42522			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195 On	15/06/2014	Spot Bond			100.00000	33.69076	100.00000	34.02324			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.42556	100.00000	12.90177			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	12.42556	100.00000	12.90177			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.55849	100.00000	3.55025			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.71475	2.40000	110.69847			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.14095	100.00000	13.60814			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	66.15762	100.00000	65.99736			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	81.46000	100.00000	66.46659			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	55.46024	100.00000	66.98014			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	39.83408	100.00000	47.05085			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	22.85655	100.00000	22.80117			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	22.94889	100.00000	22.89330			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.62024	8.52000	103.59662			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.17946	100.00000	23.12331			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	23.07661	100.00000	23.02071			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.48472	100.00000	10.45933			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.48472	100.00000	10.45933			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.60129	8.64500	103.57735			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222 On	20/10/2016	Spot Bond			8.64500	103.60129	8.64500	103.57735			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	33.29074	100.00000	33.62420			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	34.89080	100.00000	35.22035			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	13.88953	100.00000	13.85879			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.07166	100.00000	10.56391			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	10.91229	100.00000	11.39769			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	54.85845	100.00000	54.72410			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	54.87826	100.00000	54.74385			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	22.65705	100.00000	22.60217			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	22.65705	100.00000	22.60217			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	33.21014	100.00000	36.65744			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	90.87518	100.00000	90.65461			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	64.35789	100.00000	64.20199			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	64.35789	100.00000	64.20199			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	13.99419	100.00000	14.52242			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.49362	100.00000	9.47061			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	88.07806	100.00000	87.87082			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.11228	100.00000	8.90966			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On	24/02/2015	Spot Bond			100.00000	20.38945	100.00000	20.34006			0.00	0	0.00
CLN241	On	24/02/2017	Spot Bond			100.00000	9.73576	100.00000	9.71217			0.00	0	0.00
CLN242	On	24/02/2019	Spot Bond			9.35000	100.67270	9.35000	100.64771			0.00	0	0.00
CLN243	On	24/02/2019	Spot Bond			9.35000	100.67270	9.35000	100.64771			0.00	0	0.00
CLN244	On	25/02/2015	Spot Bond			100.00000	20.34006	100.00000	20.29078			0.00	0	0.00
CLN245	On	25/02/2015	Spot Bond			100.00000	20.35851	100.00000	20.30918			0.00	0	0.00
CLN246	On	24/02/2017	Spot Bond			100.00000	14.17121	100.00000	14.13688			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			100.00000	14.11903	100.00000	14.08483			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.00000	19.18673	100.00000	19.13974			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	13.87900	100.00000	13.84538			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	16.67441	100.00000	16.63402			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	16.67441	100.00000	16.63402			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	16.67441	100.00000	16.63402			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	16.67441	100.00000	16.63402			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	16.67441	100.00000	16.63402			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	16.83277	100.00000	16.79199			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	8.94196	100.00000	8.92030			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	8.94196	100.00000	8.92030			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258	On	26/03/2017			100.00000	8.94196	100.00000	8.92030			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	8.94196	100.00000	8.92030			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	8.94196	100.00000	8.92030			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	8.94196	100.00000	8.92030			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	99.84646	9.65000	99.82089			0.00	0	0.00
CLN263	On	20/06/2014			100.00000	28.36859	100.00000	33.04050			0.00	0	0.00
CLN264	On	18/08/2014			100.00000	28.13419	100.00000	28.06603			0.00	0	0.00
CLN265	On	02/04/2013			100.00000	65.84665	100.00000	65.64107			0.00	0	0.00
CLN266	On	16/03/2014			100.00000	37.21559	100.00000	37.48002			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	37.21559	100.00000	37.48002			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	8.76854	100.00000	8.74117			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	10.45929	100.00000	10.76048			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	13.33630	100.00000	13.30399			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	11.93767	100.00000	12.22989			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	8.78379	100.00000	9.09515			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	8.73451	100.00000	9.04617			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	8.78379	100.00000	9.09515			0.00	0	0.00
CLN275	On	22/05/2017			100.00000	9.95365	100.00000	9.92257			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276	On	24/05/2017			100.00000	11.66427	100.00000	11.62785			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	11.62785	100.00000	11.59154			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	8.76407	100.00000	9.07555			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	17.86806	100.00000	19.74961			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	9.82825	100.00000	9.79723			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	16.76052	100.00000	16.70819			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	16.37926	100.00000	16.32812			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	14.28507	100.00000	14.12345			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	8.62428	100.00000	9.05502			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	8.19898	100.00000	8.63294			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	8.19898	100.00000	8.63294			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	8.19898	100.00000	8.63091			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	10.23024	100.00000	10.18524			0.00	0	0.00
CLN289	On	30/08/2017			100.00000	1.90231	100.00000	1.89395			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	18.56392	100.00000	18.52307			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	18.56392	100.00000	18.52307			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	66.16108	100.00000	67.44437			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.00000	83.52132	100.00000	83.33279			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	83.51103	100.00000	83.32252			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	105.79781	100.00000	105.59115			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.71409	100.00000	102.43934			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	83.50073	100.00000	83.31225			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	69.42191	100.00000	69.29190			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	61.39578	100.00000	61.24704			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	61.39578	100.00000	61.24704			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.44151	100.00000	8.42106			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	67.44932	100.00000	67.30005			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	67.46458	100.00000	67.31527			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	83.51103	100.00000	83.32252			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	83.51103	100.00000	83.32252			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.44567	100.00000	13.41274			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	69.98865	100.00000	69.83376			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.44764	100.00000	11.42230			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00201	100.00000	0.00201			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00224	100.00000	0.00224			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	76.53000	100.00000	101.76120			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	76.56500	100.00000	101.80774			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	76.55000	100.00000	101.78779			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	94.77873	100.00000	138.75715			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	76.58250	100.00000	101.83101			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.80961	100.00000	11.78726			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.80961	100.00000	11.78726			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.87121	100.00000	11.84245			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.87121	100.00000	11.84245			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.33344	100.00000	10.66087			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	9.63179	100.00000	10.12765			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	8.98090	100.00000	9.29107			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	64.78459	100.00000	64.58234			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	9.07453	100.00000	9.38413			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	11.19803	100.00000	11.14825			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	15.51028	100.00000	15.47557			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ03	On	26/04/2013	Spot Bond			100.00000	69.01926	100.00000	68.86651			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	12.29684	100.00000	12.26962			0.00	0	1,010,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	15.48515	100.00000	15.45089			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	20.14534	100.00000	20.10076			0.00	0	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	10.79893	100.00000	10.77515			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	79.66971	100.00000	79.50578			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	103.37471	5.86800	103.35849			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	99.39126	7.17500	99.37205			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	9.43505	100.00000	9.41219			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	20.11662	100.00000	20.06735			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	18.30613	100.00000	18.22563			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.00000	84.58237	100.00000	84.39186			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	97.85522	100.00000	97.59358			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	69.52167	100.00000	69.36739			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	99.73891	100.00000	99.47506			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG36On	28/09/2012	Spot Bond				100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
DENG38On	28/09/2012	Spot Bond				100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
DENG39On	28/09/2012	Spot Bond				100.00000	97.85523	100.00000	97.59359			0.00	0	0.00
DENG40On	28/09/2012	Spot Bond				100.00000	97.85523	100.00000	97.59359			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond				100.00000	99.64816	100.00000	99.38383			0.00	0	0.00
DRD03 On	02/07/2014	Spot Bond				100,000.00000	2.10317	100,000.00000	1.96575			0.00	0	0.00
DRD04 On	03/07/2015	Spot Bond				100.00000	26.13838	100.00000	26.02343			0.00	0	0.00
DRD05 On	03/10/2013	Spot Bond				100.00000	33.67705	100.00000	32.96598			0.00	0	0.00
DV13 On	25/08/2013	Spot Bond				100.00000	52.98365	100.00000	52.86702			0.00	0	0.00
DV21 On	15/06/2016	Spot Bond				100.00000	22.70817	100.00000	22.65791			0.00	0	16,900,000.00
DV22 On	07/02/2020	Spot Bond				100.00000	10.64000	100.00000	10.61657			78,100,000,000.00	781,000	82,609,088.00
DV23 On	27/02/2023	Spot Bond				100.00000	10.56212	100.00000	10.53888			13,700,000,000.00	137,000	191,961,383.00
DVF12 On	13/10/2012	Spot Bond				100.00000	95.64199	100.00000	95.39613			0.00	0	0.00
E170 On	01/08/2020	Spot Bond				100.00000	15.21951	100.00000	15.18601			0.00	0	17,000,000.00
EDC01 On	04/04/2016	Spot Bond				100.00000	18.05957	100.00000	18.01583			0.00	0	0.00
EFC01 On	31/08/2014	Spot Bond				100.00000	21.89253	100.00000	21.82343			0.00	0	0.00
EFC02 On	31/08/2015	Spot Bond				100.00000	9.23591	100.00000	9.20676			0.00	0	0.00
EFC03 On	31/08/2016	Spot Bond				100.00000	3.89640	100.00000	3.88410			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC04	On	31/08/2017	Spot Bond			100.00000	1.64379	100.00000	1.63861			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	16.17142	100.00000	16.13433			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	103.29225	2.55000	103.27677			0.00	0	273,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	12.04778	100.00000	12.02126			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	11.03078	100.00000	11.00610			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	119.10530	8.00000	119.07992			0.00	0	1,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.67969	100.00000	15.64170			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	88.79577	100.00000	88.58585			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	85.41124	100.00000	85.21713			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	28.86417	100.00000	28.79831			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	24.58356	100.00000	24.52944			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	19.30555	100.00000	19.25878			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	9.74786	100.00000	9.71742			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	87.83622	100.00000	87.62906			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	21.69760	100.00000	21.64503			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	88.09508	100.00000	87.88731			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B2	On	17/08/2014	Spot Bond			100.00000	28.71744	100.00000	28.64787			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	88.20294	100.00000	87.99492			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	29.40401	100.00000	29.33278			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	58.84719	100.00000	58.70463			0.00	0	0.00
ERSA11	On	17/08/2014	Spot Bond			100.00000	28.24542	100.00000	28.17699			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	15.85521	100.00000	15.81679			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	58.86308	100.00000	58.72049			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	16.60786	100.00000	16.57090			0.00	0	60,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	103.85240	9.25000	103.82674			2,849,000,000.00	308,000	507,749,947.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.52291	10.00000	101.49600			8,920,000,000,000.00	892,000,000	274,415,270.00
ES26	On	02/04/2026	Spot Bond			7.85000	103.66297	7.85000	103.64116			9,545,600,000.00	1,216,000	55,135,766.00
ES33	On	15/09/2033	Spot Bond			7.50000	100.10175	7.50000	100.08139			7,507,275,000,000.00	000,970,000	1,193,771,252.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	16.79832	100.00000	16.72445			0.00	0	0.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	68.64502	100.00000	68.64501			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			25,000,000,000,000.00	250,000,000	250,000,000.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.52226	100.00000	11.49435			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.21258	100.00000	11.18542			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	59.50611	100.00000	59.36196			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3C On	15/08/2013	Spot Bond			100.00000	59.63925	100.00000	59.49476			0.00	0	0.00
FR2C3C On	15/08/2013	Spot Bond			8.37500	100.45137	8.37500	100.42875			0.00	0	0.00
FR2D3D On	15/08/2013	Spot Bond			100.00000	60.30491	100.00000	60.15881			0.00	0	0.00
FRB03 On	15/09/2014	Spot Bond			100.00000	27.27915	100.00000	27.21811		34,100,000,000.00		341,000	17,399,000.00
FRB05 On	21/12/2018	Spot Bond			100.00000	10.97398	100.00000	10.94969			0.00	0	0.00
FRB06 On	05/11/2012	Spot Bond			100.00000	90.07885	100.00000	89.86021			0.00	0	0.00
FRB07 On	06/12/2012	Spot Bond			100.00000	83.76110	100.00000	83.57202			0.00	0	0.00
FRB08 On	10/06/2016	Spot Bond			100.00000	9.31591	100.00000	9.29309			0.00	0	0.00
FRB09 On	10/06/2017	Spot Bond			100.00000	7.31000	100.00000	7.29210			0.00	0	0.00
FRB10 On	25/01/2017	Spot Bond			100.00000	10.52670	100.00000	10.50120			0.00	0	0.00
FRBC21 On	21/12/2018	Spot Bond			100.00000	15.23384	100.00000	15.20012			0.00	0	1,020,000.00
FRBC22 On	21/12/2018	Spot Bond			100.00000	11.15454	100.00000	11.12752			0.00	0	0.00
FRBI01 On	30/06/2014	Spot Bond			100.00000	42.08864	100.00000	41.99259			0.00	0	0.00
FRBI04 On	31/03/2013	Spot Bond			100.00000	67.24349	100.00000	70.14443			0.00	0	0.00
FRBI07 On	07/07/2013	Spot Bond			100.00000	57.62569	100.00000	57.49885			0.00	0	0.00
FRBI22 On	31/01/2022	Spot Bond			100.00000	3.46195	100.00000	3.45405			0.00	0	0.00
FRBI23 On	07/12/2023	Spot Bond			100.00000	6.95125	100.00000	6.93586			0.00	0	0.00
FRBI28 On	31/03/2028	Spot Bond			100.00000	2.54336	100.00000	3.80643			0.00	0	5,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.35367	100.00000	4.34403			5,000,000,000,000.00	50,000,000	50,000,000.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	21.33156	100.00000	21.28383			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	21.33156	100.00000	21.28383			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	21.33156	100.00000	21.28383			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.34148	100.00000	0.34083			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02272	100.00000	0.02268			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02094	100.00000	0.02090			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	35.74885	100.00000	35.66972			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	62.17750	100.00000	62.02688			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	13.67027	100.00000	13.63715			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	41.96985	100.00000	33.80035			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	38.84387	100.00000	30.71338			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	13.33630	100.00000	13.30399			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	13.33630	100.00000	13.30399			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	9.74987	100.00000	9.72599			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	13.13802	100.00000	13.10619			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	10.41001	100.00000	10.71150			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	57.77873	100.00000	57.63876			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC110 On	15/06/2016	Spot Bond			100.00000	12.84555	100.00000	13.32073			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	9.12874	100.00000	9.43801			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	9.93692	100.00000	10.24128			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	28.87437	100.00000	33.51158			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	8.25441	100.00000	8.35570			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.65478	100.00000	8.76950			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	12.69903	100.00000	13.17458			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	9.91228	100.00000	10.21679			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	11.78490	100.00000	12.07805			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	12.62265	100.00000	12.91072			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.48848	100.00000	9.79556			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	10.65148	100.00000	10.95150			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	13.79550	100.00000	14.07645			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	8.73486	100.00000	9.17534			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	6.83820	100.00000	6.84826			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	10.01075	100.00000	11.11671			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	11.63538	100.00000	12.99415			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	9.21119	100.00000	10.19272			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC129 On	20/09/2017	Spot Bond			100.00000	9.72155	100.00000	10.78250			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	11.13353	100.00000	12.41421			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	10.44455	100.00000	11.61801			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	11.55033	100.00000	12.89586			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	12.16275	100.00000	13.60358			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	11.10802	100.00000	12.38150			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	10.79330	100.00000	12.01582			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	9.83212	100.00000	10.90555			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	9.67902	100.00000	10.72870			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	11.75447	100.00000	13.12608			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	11.62688	100.00000	12.97870			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	11.27813	100.00000	12.57586			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	11.77148	100.00000	13.14323			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	9.78959	100.00000	10.84876			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	8.80290	100.00000	9.70639			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.00000	7.57805	100.00000	8.29304			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.00000	11.83102	100.00000	13.19358			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.00000	20.55119	100.00000	17.57662			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC147	On	20/09/2015			100.00000	8.67003	100.00000	7.41514			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	2.87196	100.00000	2.85845			0.00	0	0.00
FRC149	On	20/09/2015			100.00000	8.67003	100.00000	7.35575			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	36.33631	100.00000	36.25589			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	31.31801	100.00000	31.24215			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	16.31409	100.00000	20.34320			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	13.43576	100.00000	16.75402			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	43.66726	100.00000	43.56147			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	100.47178	6.90500	99.98124			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	8.97658	100.00000	8.95460			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	64.81308	100.00000	64.65607			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	26.62206	100.00000	31.41378			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	9.81637	100.00000	9.79259			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	100.80570	5.87500	100.78983			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	11.77726	100.00000	11.10684			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	11.86409	100.00000	11.19409			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	5.08345	100.00000	5.07226			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On	20/09/2014	Spot Bond			100.00000	25.00000	100.00000	24.95270			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.65844	100.00000	4.64818			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.51798	100.00000	6.50363			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	76.55250	100.00000	99.72678			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	9.37188	100.00000	9.35415			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	81.71878	100.00000	99.72900			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.96236	100.00000	10.93580			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	15.73662	100.00000	15.69808			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	15.41431	100.00000	15.88320			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	13.84180	100.00000	14.31454			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.30444	4.73000	106.28225			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	82.10499	100.00000	99.72900			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.03714	100.00000	14.50941			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.48517	100.00000	9.98222			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.56040	100.00000	11.04866			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.16182	100.00000	26.07646			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.00707	100.00000	12.48353			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.63563	100.00000	12.11511			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC88	On	20/12/2012	Spot Bond			100.00000	81.33457	100.00000	99.72900			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	81.32456	100.00000	99.72900			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	84.38333	100.00000	65.02211			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	84.38500	100.00000	65.02489			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	84.39167	100.00000	65.03602			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	81.29000	100.00000	66.16133			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.22478	100.00000	9.01253			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	13.88701	100.00000	14.41545			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.21500	100.00000	9.00358			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	21.76675	100.00000	17.98345			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.43365	100.00000	14.96100			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.75376	100.00000	13.72044			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	60.75281	100.00000	60.60563			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	63.20121	100.00000	63.04810			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	60.82425	100.00000	60.67690			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	63.27815	100.00000	63.12485			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	61.00012	100.00000	60.85234			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	61.05507	100.00000	60.90716			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On	02/08/2013	Spot Bond			100.00000	61.63214	100.00000	61.48284			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	62.34110	100.00000	62.19008			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	62.78627	100.00000	62.63416			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.24767	100.00000	21.19842			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	56.87568	100.00000	56.73639			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	31.05696	100.00000	30.98173			0.00	0	1,000,000.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.62422	100.00000	17.56919			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.85247	100.00000	13.81891			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.54101	100.00000	9.51122		2,700,000,000,000.00	27,000,000	27,000,000	9,000,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	7.98734	100.00000	7.96798			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.61624	100.00000	10.59610			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.95125	100.00000	6.93586			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.95125	100.00000	6.93586			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.95125	100.00000	6.93586			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.12618	100.00000	3.11930			0.00	0	1,896,000.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.80937	100.00000	7.79045			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.37861	100.00000	3.37090			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.70434	100.00000	12.67356			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On	07/10/2016	Spot Bond			100.00000	11.37166	100.00000	11.34411			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	92.71252	100.00000	92.48074			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	61.93441	100.00000	61.78438			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.70546	100.00000	7.68680			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	44.99503	100.00000	44.88603			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.75606	2.00000	103.74203			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	65.80051	100.00000	65.64111			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	65.85416	100.00000	65.69464			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	56.80435	100.00000	56.62700			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.86252	100.00000	0.85983			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.68906	100.00000	13.64584			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	54.80498	100.00000	54.63199			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	54.11631	100.00000	53.94551			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.60295	100.00000	7.57922			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.44431	100.00000	17.38925			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	8.48689	100.00000	8.46011			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	26.63468	100.00000	26.55060			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.17138	100.00000	16.12033			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS77	On	19/07/2014	Spot Bond			100.00000	31.82954	100.00000	31.68803			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	57.11970	100.00000	56.86295			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.72956	100.00000	27.66751		12,007,600,000,000.00		120,076,000	61,900,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.04747	100.00000	21.00036		24,300,000,000.00		243,000	1,999,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	96.81971	9.00000	96.79617			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	102.13833	8.00000	102.11619			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.91548	100.00000	15.88027			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	102.07755	9.00000	102.06116		3,195,000,000.00		355,000	6,099,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.48033	100.00000	13.45050			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.14928	100.00000	10.12694			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.37856	100.00000	11.35337			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.23449	100.00000	13.20208			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	18.02872	100.00000	17.97243			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	104.18705	9.48500	104.16067			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	72.72190	100.00000	72.58365			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	77.91204	100.00000	77.75528			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	73.47325	100.00000	73.33383			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT18	On	30/10/2012	Spot Bond			100.00000	92.50497	100.00000	92.27712			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	87.30623	100.00000	87.10080			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			100.00000	80.39648	100.00000	80.21978		11,172,000,000,000.00	111,720,000	65,860,000.00	
GRB85	On	25/01/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
GRB88	On	25/10/2013	Spot Bond			100.00000	56.88575	100.00000	56.63559			0.00	0	0.00
GRD164	On	18/01/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
GRD166	On	15/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
GRD175	On	11/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
GRD176	On	17/10/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
GRD177	On	01/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GRD178	On	05/11/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
GRDB1	On	10/01/2018	Spot Bond			100.00000	8.58434	100.00000	8.56353			0.00	0	0.00
GRDC1	On	10/01/2018	Spot Bond			100.00000	10.70802	100.00000	10.68208			0.00	0	0.00
GRN1A1	On	18/11/2012	Spot Bond			100.00000	87.33851	100.00000	87.13301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1B On 18/11/2012 Spot Bond			100.00000	87.36003	100.00000	87.15448			0.00	0	0.00
GRN1C On 18/11/2012 Spot Bond			100.00000	87.41384	100.00000	87.20816			0.00	0	0.00
GRN1D On 18/11/2012 Spot Bond			100.00000	87.60753	100.00000	87.40139			0.00	0	0.00
GRT01 On 08/12/2014 Spot Bond			100.00000	19.73860	100.00000	19.69025			0.00	0	0.00
GRT02 On 13/05/2016 Spot Bond			100.00000	10.65135	100.00000	10.62555			0.00	0	0.00
GRT03 On 15/10/2015 Spot Bond			100.00000	14.27789	100.00000	14.24330			0.00	0	0.00
GRT04 On 15/09/2016 Spot Bond			100.00000	9.98376	100.00000	10.46595			0.00	0	0.00
GRT05 On 25/01/2015 Spot Bond			100.00000	21.79915	100.00000	21.74633			0.00	0	0.00
GSIZ16 On 23/09/2016 Spot Bond			100.00000	10.13169	100.00000	10.10715			0.00	0	0.00
HILB01 On 18/07/2015 Spot Bond			100.00000	20.00337	100.00000	19.91541			0.00	0	0.00
HILB02 On 13/09/2017 Spot Bond			100.00000	1.78909	100.00000	1.78114			0.00	0	0.00
HILC01 On 18/10/2012 Spot Bond			100.00000	95.57102	100.00000	95.32846			0.00	0	0.00
HM1B5UOn 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6UOn 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2On 19/07/2013 Spot Bond			100.00000	62.82276	100.00000	62.67057			0.00	0	0.00
HMS1B3On 19/07/2013 Spot Bond			100.00000	62.82276	100.00000	62.67057			0.00	0	0.00
HMS1B5On 19/07/2013 Spot Bond			100.00000	56.22949	100.00000	56.12310			0.00	0	0.00
HMS1B6On 19/07/2013 Spot Bond			100.00000	62.15338	100.00000	62.03546			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B7On	19/07/2013	Spot Bond			100.00000	63.64718	100.00000	63.49300			0.00	0	0.00
HMS1B8On	19/07/2015	Spot Bond			100.00000	17.70285	100.00000	17.65997			0.00	0	0.00
HMS1B9On	19/07/2015	Spot Bond			100.00000	19.31636	100.00000	19.26956			0.00	0	0.00
HMS1C2On	19/07/2013	Spot Bond			100.00000	62.95921	100.00000	62.80669			0.00	0	0.00
HMS1C3On	19/07/2013	Spot Bond			100.00000	63.78932	100.00000	63.63479			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond			100.00000	18.07562	100.00000	18.03182			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond			100.00000	19.68911	100.00000	19.64141			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond			100.00000	63.13547	100.00000	62.98252			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond			100.00000	64.04518	100.00000	63.89003			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond			100.00000	18.55487	100.00000	18.50992			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond			100.00000	20.16837	100.00000	20.11951			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond			100.00000	63.76089	100.00000	63.60643			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond			100.00000	64.38632	100.00000	64.23034			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond			100.00000	19.14063	100.00000	19.09426			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond			100.00000	64.52846	100.00000	64.37214			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond			100.00000	65.66559	100.00000	65.50652			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond			100.00000	11.06344	100.00000	11.03909		40,000,000,000.00	400,000	36,002,827.00	
HWAY23On	07/12/2023	Spot Bond			100.00000	6.95125	100.00000	6.93586			0.00	0	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY24On	07/12/2024	Spot Bond				100.00000	6.94535	100.00000	6.92997			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.35023	100.00000	10.32744			12,400,000,000.00	124,000	30,300,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.35023	100.00000	10.32744			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.88252	2.00000	100.86888			4,000,000,000.00	2,000,000	260,930,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.91710	2.25000	100.90279			225,000,000,000.00	100,000,000	385,500,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	101.02589	2.50000	101.01044			250,500,000,000.00	100,200,000	235,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	17.86327	100.00000	17.82938			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	82.48493	100.00000	82.30204			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	83.55848	100.00000	83.37072			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond				100.00000	22.55640	100.00000	22.50592			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond				100.00000	82.78049	100.00000	82.59570			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond				100.00000	19.93443	100.00000	19.88560			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond				100.00000	16.97018	100.00000	16.92907			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond				100.00000	65.26465	100.00000	65.10654			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond				100.00000	37.80163	100.00000	37.70905			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond				100.00000	37.47711	100.00000	37.73837			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond				100.00000	36.19013	100.00000	36.10915			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond				100.00000	14.97294	100.00000	14.93944			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22	On	15/03/2018	Spot Bond			100.00000	11.15485	100.00000	11.12989			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	37.17020	100.00000	37.08793			0.00	0	1,905,400.00
IBL24	On	21/04/2014	Spot Bond			100.00000	29.97380	100.00000	29.90119			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	28.00577	100.00000	27.93792			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.23569	1.75000	106.22204			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.72933	8.27000	100.70715			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	20.98800	100.00000	20.93716			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.64050	100.00000	9.61715			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.63522	100.00000	5.62282			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.12618	100.00000	3.11930			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.89492	100.00000	17.83905			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.68825	100.00000	9.65800			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	104.08933	8.76500	104.06494			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	15.61664	100.00000	16.12978			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.17771	100.00000	9.74869		12,000,000,000,000.00	0.00	120,000,000	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	66.42902	100.00000	66.28280			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	18.76498	100.00000	18.72345			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	18.76498	100.00000	18.72345			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.68676	5.00000	100.67325			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	12.15375	100.00000	14.73172			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	11.97226	100.00000	14.48699			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	23.34809	100.00000	23.29641			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	22.77023	100.00000	22.71507			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	22.77023	100.00000	22.71507			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.31421	100.00000	11.27888			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.40204	100.00000	7.38391			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	63.46926	100.00000	63.13156			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	61.24426	100.00000	60.96897			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	59.18099	100.00000	58.91200			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.13208	100.00000	21.08479		200,000,000,000.00	0.00	2,000,000	1,000,000.00
IN04E	On	27/08/2013	Spot Bond			100.00000	51.60278	100.00000	51.35721			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	65.41220	100.00000	65.26822			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.88822	100.00000	15.84974			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	99.07246	100.00000	98.81174			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	97.27581	100.00000	97.02445			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	95.54316	100.00000	95.30066			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND147	On	22/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275		1,400,000,000,000.00	14,000,000	7,000,000.00	
IND240	On	02/10/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND249	On	04/12/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	59.29661	100.00000	59.03585			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	81.81429	100.00000	81.46164			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	59.24801	100.00000	59.10449			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.91685	100.00000	16.87587			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.50050	100.00000	18.45568			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.24686	100.00000	17.20508			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	89.68752	100.00000	89.47992			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	83.51641	100.00000	83.32831			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.59669	100.00000	8.57586			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	73.43370	100.00000	73.29436			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.25062	100.00000	22.19613			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.64479	100.00000	9.62143			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	76.45002	100.00000	76.45001			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	82.22056	100.00000	82.17872			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING148	On	18/03/2013	Spot Bond			100.00000	67.41573	100.00000	100.00000			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.92373	6.50000	100.91191			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	65.56832	100.00000	65.36360			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	68.65989	100.00000	68.65989			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	63.48938	100.00000	63.29116			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	84.24934	100.00000	84.05873			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	83.33212	100.00000	83.14569			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.53223	100.00000	9.09000			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	94.19455	100.00000	93.49161			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	23.46242	100.00000	23.30952			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	70.00000	100.00000	69.73180			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.00000	47.09485	100.00000	46.88547			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	91.25562	100.00000	91.03140			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	61.26913	100.00000	61.12070			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	41.66685	100.00000	41.56590			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	41.66685	100.00000	41.56590			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.23644	100.00000	44.12927			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On	28/02/2014	Spot Bond			100.00000	42.90610	100.00000	42.80103			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	26.38885	100.00000	26.32493			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.53978	100.00000	21.48760			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	39.37578	100.00000	39.27934			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.50260	100.00000	17.44795			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.87141	100.00000	11.83435			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.54009	100.00000	9.51031			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.83652	8.80000	103.81209			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	39.71559	100.00000	39.62817		4,800,000,000.00	48,000	48,000	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.66791	100.00000	13.63480			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.95087	100.00000	15.91575		31,700,000,000.00	317,000	317,000	14,999,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	21.91902	100.00000	21.86592			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	20.18590	100.00000	20.13700			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	22.45857	100.00000	22.40886			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.57226	100.00000	11.34276			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.12306	100.00000	8.10317			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.37924	2.75000	100.37178			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.81734	2.60000	104.13810			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01E	On	29/08/2013	Spot Bond			100.00000	51.50667	100.00000	51.26718			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	9.03851	100.00000	9.01029			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	11.09325	100.00000	11.04447			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	9.94304	100.00000	9.89930			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.35498	100.00000	0.35340			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	73.96784	100.00000	73.80413		240,000,000,000.00	0.00	2,400,000	1,200,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	64.92774	100.00000	66.47559			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	19.73387	100.00000	19.69043			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.59610	100.00000	10.57043			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.69367	2.60000	102.99669			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	51.12168	100.00000	51.00823			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	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	96.30607	100.00000	96.05263			600,000,000,000.00	6,000,000	3,000,000.00
IVA241	On	11/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	66.09259	100.00000	65.93247			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.94157	100.00000	7.92233			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	29.80222	100.00000	29.73002			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	11.18728	100.00000	11.13808			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	92.54427	100.00000	92.07922			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	59.29661	100.00000	59.03585			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	81.64327	100.00000	81.29585			0.00	0	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	63.85094	100.00000	63.69625			0.00	0	0.00
KCF02U	On	30/04/2013			100.00000	63.47539	100.00000	63.32162			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	77.53507	100.00000	77.38000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	73.74770	100.00000	73.60776			0.00	0	0.00
KSB007	On	31/08/2017			100.00000	2.38560	100.00000	2.37648			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	75.82638	100.00000	75.67472			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	70.80316	100.00000	70.64647			0.00	0	0.00
KW01	On	31/10/2027			100.00000	18.50107	100.00000	18.46035			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	42.77946	100.00000	42.67582			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	16.70081	100.00000	16.66035			0.00	0	0.00
LGL02	On	13/08/2017			100.00000	14.87062	100.00000	14.81471		49,400,000,000.00	494,000	9,898,000.00	
MAQ007	On	27/01/2013			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
MAQ015	On	23/08/2013			100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
MAQ017	On	28/09/2012			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
MAQ018	On	11/01/2013			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
MAQ019	On	08/11/2012			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
MAQ020	On	02/08/2013			100.00000	59.03585	100.00000	58.77624			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ021On	29/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	64.38250	100.00000	64.22654			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	31.48239	100.00000	31.40612			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	57.44689	100.00000	57.30772			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	27.36683	100.00000	27.30053			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	97.50423	100.00000	97.24831			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	23.05234	100.00000	22.99650			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.05179	100.00000	16.99855			0.00	0	134,983,200.00
MBP011 On	30/01/2013	Spot Bond			100.00000	91.85906	100.00000	91.63447			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	91.99435	100.00000	91.76887			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	42.67224	100.00000	42.56887			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	95.76429	100.00000	95.51811			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	86.49691	100.00000	86.29576			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	42.69922	100.00000	42.59578			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	87.82652	100.00000	87.62084			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	40.56782	100.00000	40.46954			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.17909	100.00000	31.10356			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	21.54489	100.00000	21.49213			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	21.34046	100.00000	21.28876			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.37676	100.00000	4.36616			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.68546	100.00000	10.65957			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	109.07557	8.00000	109.05219			816,000,000.00	102,000	63,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	82.51622	100.00000	82.33285			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	19.92964	100.00000	19.88083			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	27.73766	100.00000	27.67626			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	27.80065	100.00000	27.73912			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.87885	100.00000	13.84813			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.20845	100.00000	9.18818			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.06002	100.00000	9.04009			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.93611	8.59000	103.91223			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.92840	9.34000	101.90311			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.06478	10.01000	102.03769			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	26.28370	100.00000	26.22553			0.00	0	78,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.69692	100.00000	14.58573			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A2	On	20/12/2018	Spot Bond			100.00000	7.16206	100.00000	8.93089			0.00	0	0.00
MFS1B	On	20/09/2019	Spot Bond			100.00000	10.46700	100.00000	12.95464			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	16.71914	100.00000	16.68173			0.00	0	28,700,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	16.88699	100.00000	16.83369			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	102.66585	8.78500	102.64174			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	57.06657	100.00000	56.92681			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	104.44411	8.00000	104.42173		1,496,000,000.00		187,000	10,699,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	32.51689	100.00000	32.44531		46,400,000,000.00		464,000	4,198,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	20.16124	100.00000	20.11687			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	13.60794	100.00000	13.57798		14,700,000,000.00		147,000	4,299,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	48.42415	100.00000	48.31698			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278		800,000,000,000.00		8,000,000	2,000,000.00
MTNC11	On	16/01/2013	Spot Bond			100.00000	75.56936	100.00000	100.00000		2,500,000,000,000.00		25,000,000	25,000,000.00
MTNC12	On	20/03/2013	Spot Bond			100.00000	66.84982	100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.33188	100.00000	6.31654			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10833	100.00000	0.10807			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.63241	100.00000	6.61634			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A208	On	14/08/2020	Spot Bond			100.00000	6.71436	100.00000	6.69810			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.22260	100.00000	6.20753			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.28817	100.00000	6.27293			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.39745	100.00000	6.38196			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.45209	100.00000	6.43646			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.51766	100.00000	6.50188			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.68158	100.00000	6.66539			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.79087	100.00000	6.77441			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.91107	100.00000	6.89433			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.02035	100.00000	7.00335			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.07499	100.00000	7.05786			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.73067	100.00000	7.71196			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.49564	100.00000	8.47507			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.10833	100.00000	0.10807			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.10833	100.00000	0.10807			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	29.88216	100.00000	29.80978			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	21.28803	100.00000	21.23646			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	20.14021	100.00000	20.09142			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13B	On	21/02/2017			100.00000	9.12353	100.00000	9.10144			0.00	0	0.00
NBK14B	On	27/08/2015			100.00000	15.91859	100.00000	15.84859			0.00	0	0.00
NBK15B	On	27/08/2017			100.00000	8.90193	100.00000	8.86278			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	18.61023	100.00000	18.56859		54,200,000,000.00		542,000	15,898,000.00
NBK2B	On	15/09/2015			100.00000	15.42802	100.00000	15.87025			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	11.98526	100.00000	11.95844		27,500,000,000.00		275,000	6,999,000.00
NBK4	On	28/10/2024			100.00000	0.02272	100.00000	0.02268			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	63.66424	100.00000	63.51001			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	24.77016	100.00000	24.71534			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	17.80936	100.00000	17.76622			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	9.10685	100.00000	9.08479			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	39.38005	100.00000	39.29337			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	30.82432	100.00000	30.74965			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	19.21748	100.00000	19.17518		46,800,000,000.00		468,000	11,598,000.00
NBK9B	On	23/03/2016			100.00000	12.57348	100.00000	12.54302			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	79.07636	100.00000	78.89495			0.00	0	20,000,000.00
NCLN17	On	24/01/2013			100.00000	92.85249	100.00000	92.62208			0.00	0	0.00
NCLN19	On	07/03/2013			100.00000	83.80956	100.00000	83.62037			0.00	0	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	26.11614	100.00000	26.06659			0.00	0	0.00
NCLN44 On	17/09/2014	Spot Bond			100.00000	32.98740	100.00000	32.92482			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	24.90549	100.00000	24.85836			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	23.61921	100.00000	23.57452			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	20.81957	100.00000	20.76914			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	82.79270	100.00000	82.60790			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	65.79819	100.00000	65.63878			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	65.61395	100.00000	65.45500			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	65.61395	100.00000	65.45500			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	65.61395	100.00000	65.45500			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.36723	100.00000	19.24938			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.66427	100.00000	18.61905			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.28410	100.00000	18.23980			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.63166	100.00000	15.59338			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.92732	100.00000	10.90664			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.19019	100.00000	12.16034			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.76301	100.00000	10.74264			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	13.61021	100.00000	13.57724			0.00	0	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	14.31555	100.00000	14.28087			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	13.53254	100.00000	13.49976			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	13.14151	100.00000	13.10967			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	95.83010	100.00000	95.66740			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	7.79022	100.00000	7.77544			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	57.04629	100.00000	56.90810			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	37.95729	100.00000	38.23189			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	37.89038	100.00000	38.16512			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	21.16331	100.00000	21.06922			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	10.04181	100.00000	9.99766			0.00	0	0.00
NED11	On	17/09/2015			100.00000	18.51786	100.00000	18.47642			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	82.28215	100.00000	82.09971			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	85.32078	100.00000	85.13160			0.00	0	0.00
NED6	On	20/09/2013			100.00000	49.91111	100.00000	54.71042			0.00	0	0.00
NED8	On	08/02/2014			100.00000	39.45995	100.00000	39.37310		29,300,000,000.00	0.00	293,000	5,799,000.00
NED9	On	06/07/2017			100.00000	8.92045	100.00000	8.89883			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	20.30795	100.00000	20.26326			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	10.95949	100.00000	10.93294			0.00	0	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	71.01167	100.00000	70.87379			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.00000	9.42787	100.00000	9.38596			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	10.26835	100.00000	10.24478			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	10.78157	100.00000	10.75784			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.29058	100.00000	11.26322			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	98.88392	6.82500	98.86574			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	99.69169	6.58500	99.67399			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	57.87082	100.00000	57.73063			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	16.49172	100.00000	16.44023			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.50494	100.00000	11.47707			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	99.72066	6.92500	99.70206			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	58.05931	100.00000	57.91865		240,000,000,000.00	2,400,000	1,200,000.00	
NQ1B14	On	22/05/2015	Spot Bond			100.00000	16.71390	100.00000	16.66172			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	11.71930	100.00000	11.69091			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	99.75472	7.32500	99.73504			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.00000	58.31061	100.00000	58.16935			0.00	0	0.00
NQ1C14	On	22/05/2015	Spot Bond			100.00000	17.12318	100.00000	17.06972			0.00	0	0.00
NQF1A7	On	22/11/2012	Spot Bond			100.00000	86.71416	100.00000	86.51202			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A9On	22/05/2013	Spot Bond			100.00000	58.34726	100.00000	58.20591			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	86.84207	100.00000	86.63964			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	58.55669	100.00000	58.41483			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	86.90603	100.00000	86.70345			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	58.81846	100.00000	58.67598			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	59.15878	100.00000	59.01546			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.02906	100.00000	9.00719			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	99.03287	8.21500	99.01100			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	56.89530	100.00000	56.76546			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	39.44185	100.00000	39.35504			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	16.27816	100.00000	16.24214			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	67.24349	100.00000	70.14443			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	16.81175	100.00000	16.77474			37,800,000,000.00	378,000	2,758,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.93719	100.00000	7.91898			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	15.70046	100.00000	15.66572			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	63.73905	100.00000	63.58464			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	31.05108	100.00000	30.97586			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	30.88495	100.00000	30.81012			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On	25/08/2016	Spot Bond			100.00000	10.85345	100.00000	10.82715			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	21.48420	100.00000	21.43216			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			100.00000	60.90686	100.00000	60.63902			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			100.00000	18.82001	100.00000	18.73725			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	13.02099	100.00000	12.98944			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	13.07618	100.00000	13.04449			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	13.10929	100.00000	13.07753			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	13.90396	100.00000	13.87028			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	14.78694	100.00000	14.75112			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	20.30554	100.00000	20.25634			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	19.69356	100.00000	19.64998		47,200,000,000.00	472,000	97,298,000.00	
OTCA05	On	30/04/2013	Spot Bond			100.00000	62.01468	100.00000	61.86444			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	30.50762	100.00000	30.43371			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	61.93184	100.00000	61.78181			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	30.28403	100.00000	30.21067			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	12.88497	100.00000	12.85374			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	92.06563	100.00000	91.83942			0.00	0	0.00
OTCA2U	On	31/07/2016	Spot Bond			100.00000	4.88524	100.00000	4.86376			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1UOn	31/10/2012	Spot Bond				100.00000	92.43647	100.00000	92.20936			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond				100.00000	12.66727	100.00000	12.64324			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond				100.00000	19.75926	100.00000	19.71139			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond				100.00000	5.74565	100.00000	5.73157			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond				100.00000	54.14806	100.00000	53.97715			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond				100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond				100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond				100.00000	50.95794	100.00000	50.84486			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond				100.00000	87.73890	100.00000	87.53390			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond				100.00000	26.27444	100.00000	26.62509			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond				100.00000	84.98592	100.00000	84.79790			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond				100.00000	82.06935	100.00000	81.99277			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond				100.00000	54.58577	100.00000	54.70834			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond				100.00000	54.73398	100.00000	54.85618			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond				100.00000	54.92664	100.00000	55.04839			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond				100.00000	82.10982	100.00000	82.03314			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond				100.00000	26.41045	100.00000	26.76076			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond				100.00000	85.17004	100.00000	84.98161			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4D	On	15/06/2013	Spot Bond			100.00000	54.98099	100.00000	55.10259			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	55.23294	100.00000	55.09766			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	82.18064	100.00000	82.10380			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	26.71445	100.00000	27.06403			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	55.42561	100.00000	55.54612			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	82.36274	100.00000	82.28549			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	27.05048	100.00000	27.39922			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.00000	55.82082	100.00000	55.94037			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			100.00000	40.47163	100.00000	40.37359			0.00	0	0.00
PRP1A3	On	01/10/2012	Spot Bond			100.00000	98.56820	100.00000	98.30675			0.00	0	0.00
PRP1B3	On	01/10/2012	Spot Bond			100.00000	98.59247	100.00000	98.33095			0.00	0	0.00
PRP1C3	On	01/10/2012	Spot Bond			100.00000	98.68954	100.00000	98.42777			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			13.50000	106.76273	13.50000	13.50000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	19.97558	100.00000	19.93088			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00215	100.00000	0.00215			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			5.49000	121.97163	5.54000	121.79928		184,958,404,069,140.00	690,055,386	21,129,167,684.00	
R158	On	15/09/2015	Spot Bond			13.50000	106.76273	13.50000	13.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On	15/09/2015	Spot Bond			100.00000	8.87803	100.00000	8.85817			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			13.50000	106.76273	13.50000	13.50000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	3.94579	100.00000	3.93696			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	55.82399	100.00000	55.70112			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.59000	127.66506	7.60000	127.53808		118,966,694,517,000.00	674,136,300	11,426,356,787.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00096	100.00000	0.00095			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00043	100.00000	0.00042			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.05036	99.27750	218.41933	103.45077			0.00	0	1,172,000,000.00
R197	On	07/12/2023	Spot Bond			1.42000	272.63368	1.43000	272.35979		79,463,200,000.00	55,960,000	158,041,000.00	
R201	On	21/12/2014	Spot Bond			4.97500	110.10931	5.02500	109.98381		15,362,814,094,175.00	088,002,833	4,052,013,231.00	
R202	On	07/12/2033	Spot Bond			1.95000	203.89511	1.99500	202.43487		141,474,128,250.00	72,550,835	1,368,643,000.00	
R2023	On	28/02/2023	Spot Bond			8.00000	98.67306	8.00000	98.65167		8,164,800,000,000.00	020,600,000	2,490,650,000.00	
R203	On	15/09/2017	Spot Bond			5.95000	109.91123	5.99000	109.71312		52,065,176,506,350.00	750,449,833	6,496,087,000.00	
R204	On	21/12/2018	Spot Bond			6.25000	110.91592	6.29000	110.68194		20,150,351,400,000.00	224,056,224	5,230,818,057.00	
R2048	On	28/02/2048	Spot Bond			8.75000	100.47427	8.75000	100.45050		3,342,500,000,000.00	382,000,000	772,000,000.00	
R205	On	31/03/2014	Spot Bond			100.00000	30.93745	100.00000	30.86250			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.12000	104.35081	5.17000	104.27200		11,315,209,226,240.00	210,001,802	2,095,617,486.00	
R207	On	15/01/2020	Spot Bond			6.56500	105.23683	6.59500	105.04216		31,485,159,273,230.00	795,911,542	6,933,116,245.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			6.76000	99.75477	6.76500	103.07292			16,991,725,824,840.00	513,568,909	8,964,254,658.00
R209	On	31/03/2036	Spot Bond			8.36000	78.26851	8.34500	81.49555			39,478,042,068,960.00	722,253,836	9,040,064,074.00
R210	On	31/03/2028	Spot Bond			1.71000	154.82807	1.72000	156.40367			25,992,000,000.00	15,200,000	50,944,000.00
R211	On	31/01/2017	Spot Bond			0.53000	121.58952	0.54000	121.52749			0.00	0	1,620,000,000.00
R212	On	31/01/2022	Spot Bond			1.39000	125.17315	1.40000	125.05439			278,000,000.00	200,000	1,012,222,000.00
R213	On	28/02/2031	Spot Bond			8.15500	89.45925	8.12500	89.70082			19,899,938,597,070.00	440,213,194	3,405,690,751.00
R214	On	28/02/2041	Spot Bond			6.50000	100.35402	6.50000	100.33630			22,554,954,500,000.00	469,993,000	5,058,772,908.00
R223C	On	15/03/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	44.94505	100.00000	44.84448			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	29.96337	100.00000	29.89632			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	19.97558	100.00000	19.93088			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.31705	100.00000	13.28725			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.87803	100.00000	8.85817			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.91869	100.00000	5.90545			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.94579	100.00000	3.93696			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	54.37284	100.00000	54.25250			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	36.24856	100.00000	36.16833			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On	21/06/2014	Spot Bond			100.00000	24.16571	100.00000	24.11222			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	16.11047	100.00000	16.07481			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.74031	100.00000	10.71654			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.16021	100.00000	7.14436			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.77347	100.00000	4.76291			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.18232	100.00000	3.17527			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.12154	100.00000	2.11685			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.41436	100.00000	1.41123			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.94291	100.00000	0.94082			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.62861	100.00000	0.62721			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.41907	100.00000	0.41814			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.27938	100.00000	0.27876			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.18625	100.00000	0.18584			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12417	100.00000	0.12389			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08278	100.00000	0.08260			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05519	100.00000	0.05506			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03679	100.00000	0.03671			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02453	100.00000	0.02447			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On	21/06/2023	Spot Bond			100.00000	0.01635	100.00000	0.01632			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01090	100.00000	0.01088			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00727	100.00000	0.00725			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00484	100.00000	0.00483			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00323	100.00000	0.00322			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00215	100.00000	0.00215			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00144	100.00000	0.00143			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00096	100.00000	0.00095			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00064	100.00000	0.00064			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00043	100.00000	0.00042			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	39.76164	100.00000	40.01983			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	64.60067	100.00000	64.44417			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	14.66700	100.00000	14.63147			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.41138	100.00000	18.35389			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.23924	100.00000	2.22940			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	83.32956	100.00000	83.14231			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	55.47132	100.00000	55.29624			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	55.47132	100.00000	55.29624			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC11	On	06/09/2013			100.00000	47.30515	100.00000	47.09485			0.00	0	0.00
RDFB01	On	30/03/2015			100.00000	18.28683	100.00000	18.24253			0.00	0	0.00
RDFC04	On	06/09/2013			100.00000	69.81000	100.00000	69.72339			0.00	0	0.00
RDFC05	On	06/12/2012			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
RES010	On	21/09/2012			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
RES05	On	17/10/2012			100.00000	94.61019	100.00000	94.36945			0.00	0	0.00
RES06	On	18/10/2014			100.00000	22.88024	100.00000	22.82481			0.00	0	0.00
RES07	On	14/02/2013			5.87500	103.42780	5.87500	103.41153			0.00	0	0.00
RES11	On	14/11/2012			100.00000	89.21252	100.00000	89.00061			0.00	0	0.00
RES12	On	20/08/2015			100.00000	16.88793	100.00000	16.81367			0.00	0	0.00
RESB01	On	03/06/2014			100.00000	27.24033	100.00000	27.17362			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	85.59753	100.00000	85.40120			0.00	0	0.00
RP002	On	28/02/2013			100.00000	85.73351	100.00000	85.53687			0.00	0	0.00
RP004	On	25/11/2014			100.00000	23.81652	100.00000	23.75882			0.00	0	0.00
RP005	On	31/03/2017			100.00000	13.36202	100.00000	13.33557			0.00	0	0.00
RP006	On	30/04/2019			100.00000	13.05886	100.00000	13.02722			0.00	0	0.00
RP007	On	30/04/2016			100.00000	14.98220	100.00000	14.94591			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP008	On	30/04/2016	Spot Bond			100.00000	14.98220	100.00000	14.94591			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	65.26374	100.00000	64.97674			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	54.88569	100.00000	54.64432			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.00000	46.05725	100.00000	45.85249			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	49.99906	100.00000	49.99901			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	39.90512	100.00000	39.80739			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	35.26061	100.00000	35.19080			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	21.74171	100.00000	21.68904			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.84851	5.25000	100.83432			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.61997	100.00000	0.61845			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.70105	100.00000	2.69451			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	93.87755	100.00000	93.68635			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	14.04760	100.00000	14.01652		11,400,000,000.00	114,000	6,100,000.00	
SBC2	On	28/04/2016	Spot Bond			100.00000	8.23128	100.00000	8.21566			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	87.11691	100.00000	86.91242			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	17.07942	100.00000	17.04182			0.00	0	32,200,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	9.99666	100.00000	9.97245			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On	01/12/2017	Spot Bond			8.00000	109.85373	8.00000	109.83019			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.19131	100.00000	8.17147			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.27351	100.00000	7.78076			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	7.40660	100.00000	7.38322			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	22.82977	100.00000	22.77952			16,900,000,000.00	169,000	17,999,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	70.31410	100.00000	70.15847			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	13.06693	100.00000	13.03801			11,000,000,000.00	110,000	7,500,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	123.56090	5.75000	123.53174			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	46.78574	100.00000	46.68106			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	66.18715	100.00000	67.50943			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	21.33156	100.00000	21.28383			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	21.33156	100.00000	21.28383			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	21.33156	100.00000	21.28383			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	68.32197	100.00000	68.19684			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	9.95193	100.00000	9.92966			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	21.33156	100.00000	21.28383			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	21.33156	100.00000	21.28383			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	70.30001	100.00000	70.14443			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	67.24349	100.00000	70.14443			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	7.86945	100.00000	8.36774			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	27.76148	100.00000	27.69349			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.93022	100.00000	23.87225			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	11.49437	100.00000	11.46652			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	66.80408	100.00000	66.64225			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	41.05184	100.00000	40.95239			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.86416	100.00000	14.83144		100,000,000,000.00	1,000,000	1,000,000	1,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	41.04019	100.00000	40.94077			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.02057	100.00000	10.99387			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.50718	100.00000	7.48899			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.93874	100.00000	0.93666			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.98032	100.00000	7.96099			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.47306	100.00000	12.44545			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.46949	10.05000	103.44192			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.40205	100.00000	9.37270			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.99197	100.00000	19.94354			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.73604	100.00000	9.70564			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24	On	23/05/2019	Spot Bond			100.00000	7.50320	100.00000	7.48502			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.85463	8.00000	104.83964			5,960,000,000.00	745,000	3,897,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.63651	100.00000	10.61309			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.43186	100.00000	11.40670			15,500,000,000.00	155,000	1,599,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	74.84140	100.00000	74.67666			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.54971	100.00000	17.51108			27,700,000,000.00	277,000	4,399,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	64.81620	100.00000	64.66829			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.95125	100.00000	6.93586			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.63522	100.00000	5.62282			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.69108	100.00000	10.66489			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	83.03937	100.00000	82.86921			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.27958	100.00000	2.27400			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04576	100.00000	0.04565			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.92373	6.50000	100.91191			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	9.57744	100.00000	10.06728			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	65.01497	100.00000	64.85747			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	16.88540	100.00000	16.84449			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS04	On	29/06/2017	Spot Bond			100.00000	9.35752	100.00000	9.33485			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.77933	8.75000	102.76318			1,443,750,000.00	165,000	799,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	53.85143	100.00000	53.73289			0.00	0	5,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.25268	100.00000	14.22131			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	59.91899	100.00000	59.78637			0.00	0	28,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	9.95193	100.00000	9.92966			200,000,000,000.00	2,000,000	13,800,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	27.88771	100.00000	27.82015			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.50270	100.00000	10.47725			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	15.45634	100.00000	15.41890			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.46628	100.00000	8.44577			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	15.84732	100.00000	15.81225			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.68847	100.00000	16.63636			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.60471	100.00000	9.58118			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.28069	100.00000	9.25820			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	8.93461	100.00000	8.90672			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	6.67014	100.00000	9.93341			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	99.77291	6.75000	103.11680			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	24.14936	100.00000	24.11142			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007 On	15/01/2020	Spot Bond			7.25000	101.30505	7.25000	101.28545			0.00	0	0.00
SSN008 On	18/06/2017	Spot Bond			100.00000	10.15159	100.00000	10.11955			0.00	0	0.00
SSN009 On	15/09/2017	Spot Bond			8.75000	98.12560	8.75000	98.10240			0.00	0	0.00
SSN010 On	15/09/2015	Spot Bond			13.50000	100.18060	13.50000	100.14446			0.00	0	0.00
SSN011 On	31/01/2025	Spot Bond			100.00000	2.40264	100.00000	2.39311			0.00	0	10,000,000.00
SYN860 On	25/11/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN882 On	27/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	51.12168	100.00000	51.00823			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	51.12168	100.00000	51.00823			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	47.50770	100.00000	47.40227			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	47.40227	100.00000	47.29707			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	51.12168	100.00000	51.00823			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	51.12168	100.00000	51.00823			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN939	On	16/11/2012			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN940	On	20/09/2012			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SYN941	On	20/11/2012			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN942	On	20/11/2012			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN943	On	16/11/2012			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN944	On	22/11/2012			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN945	On	23/11/2012			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN946	On	27/11/2012			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN947	On	18/12/2012			100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	25.85256	100.00000	25.79534			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	13.20652	100.00000	13.17730			0.00	0	0.00
T018	On	15/07/2014			100.00000	32.89478	100.00000	32.82237			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	35.29444	100.00000	39.23290			0.00	0	0.00
TFS100	On	22/01/2013			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
TFS101	On	06/02/2013			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
TFS102	On	14/12/2012			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
TFS103	On	14/03/2013			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	100.55365	6.27500	100.53667			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77	On	12/04/2013	Spot Bond			100.00000	64.33221	100.00000	64.17637			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	63.40278	100.00000	63.24918			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	15.96598	100.00000	15.92730			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.54143	8.00000	103.51937			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.13042	6.27000	100.11340			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	39.93278	100.00000	39.85371			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	39.93052	100.00000	39.80585			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.45929	100.00000	8.43287			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.70360	100.00000	8.67642			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.01594	100.00000	8.99609			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.22886	100.00000	9.20005			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.35270	100.00000	10.32038			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	14.99462	100.00000	14.94780			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	94.29747	100.00000	94.05814			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	12.08163	100.00000	12.05236			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	94.22898	100.00000	93.98981			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A3 On	18/10/2012	Spot Bond			100.00000	95.16470	100.00000	94.92316			0.00	0	20,000.00
THE7B On	18/10/2012	Spot Bond			100.00000	94.42517	100.00000	94.18551			0.00	0	0.00
THE7C On	18/10/2012	Spot Bond			100.00000	94.68058	100.00000	94.44028			0.00	0	0.00
THE8A1 On	18/04/2036	Spot Bond			100.00000	7.38714	100.00000	7.36924			0.00	0	0.00
THE8A2 On	18/04/2036	Spot Bond			100.00000	7.91271	100.00000	7.89353			0.00	0	0.00
THE8A3 On	18/04/2036	Spot Bond			100.00000	8.26308	100.00000	8.24306			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.96384	100.00000	8.94213			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.43101	100.00000	9.40817			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.38302	100.00000	14.34817			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	11.75485	100.00000	11.72637			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	14.06401	100.00000	14.02993			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	12.02529	100.00000	11.99615			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	8.08790	100.00000	8.06830			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	8.20469	100.00000	8.18481			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	8.26308	100.00000	8.24306			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	11.84500	100.00000	11.81630			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	12.02529	100.00000	11.99615			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	12.64505	100.00000	12.61442			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.84705	100.00000	8.82562			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	12.64505	100.00000	12.61442			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	13.54651	100.00000	13.51370			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	10.01497	100.00000	9.99071			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	13.49018	100.00000	13.45749			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	17.99751	100.00000	17.95391			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	14.68668	100.00000	14.65110			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	18.16654	100.00000	18.12252			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	43.89987	100.00000	45.44999			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	27.01356	100.00000	26.95378			16,900,000,000.00	169,000	3,999,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.41627	6.00000	103.39981			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.68539	100.00000	13.65527			51,000,000,000.00	510,000	1,004,400,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	10.70798	100.00000	10.68401			40,600,000,000.00	406,000	294,452,624.00
TN23	On	06/11/2023	Spot Bond			100.00000	14.61688	100.00000	14.58471			37,800,000,000.00	378,000	103,289,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.19665	100.00000	10.17420			0.00	0	135,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.82662	100.00000	11.80059			61,600,000,000.00	616,000	32,200,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.33465	100.00000	7.30015			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.50736	100.00000	7.47205			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.72613	100.00000	7.68979			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.74916	100.00000	7.71271			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	8.83149	100.00000	8.78995			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	15.02033	100.00000	14.94969			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.72376	10.00000	99.69617			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.73063	9.75000	99.70372			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.73672	100.00000	9.71077			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	52.73060	100.00000	52.63056			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	11.23463	100.00000	11.20950			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	89.96353	100.00000	89.75333			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.17843	100.00000	31.10290			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.89544	100.00000	12.86420			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.77575	100.00000	19.72785			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	11.98343	100.00000	11.95661			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	89.71444	100.00000	89.49774			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	41.71343	100.00000	41.61237			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	89.74205	100.00000	89.52529			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	41.82811	100.00000	41.72218			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	89.84148	100.00000	89.62447			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	42.16225	100.00000	42.06011			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	17.70619	100.00000	17.65091			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.64495	100.00000	12.60547			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	10.39907	100.00000	10.36661			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	73.32961	100.00000	73.19046			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.76386	100.00000	12.73965			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	20.41387	100.00000	20.36894			14,300,000,000.00	143,000	66,749,436.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.92272	100.00000	11.89550			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	21.88898	100.00000	21.84080			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.62900	100.00000	13.59900			200,000,000,000.00	2,000,000	52,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.99740	100.00000	11.97099			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.77427	100.00000	11.74835			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.67511	100.00000	11.64940			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	46.48096	100.00000	46.37695			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	37.97501	100.00000	37.89097			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.51787	100.00000	10.49472			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	28.98036	100.00000	28.91622			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	23.66521	100.00000	23.61312			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.23279	100.00000	8.21457			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.89222	100.00000	16.85504			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.49472	100.00000	10.47162			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.33508	100.00000	0.33435			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.47963	100.00000	6.46733			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02609	100.00000	0.02604			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On	01/09/2016	Spot Bond			100.00000	6.47963	100.00000	6.46733			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.36161	100.00000	17.32867			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.76180	100.00000	17.72810			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.65121	100.00000	16.61962			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.65121	100.00000	16.61962			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.78894	100.00000	15.75899			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.78894	100.00000	15.75899			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.94292	100.00000	14.91457			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.94292	100.00000	14.91457			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.06190	100.00000	14.03522			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.06190	100.00000	14.03522			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.25797	100.00000	13.23281			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.25797	100.00000	13.23281			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.47635	100.00000	12.45274			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.47635	100.00000	12.45274			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.80961	100.00000	11.78726			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On	18/11/2015	Spot Bond			100.00000	11.17849	100.00000	11.15734			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.35728	100.00000	8.34143			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.89447	100.00000	7.87949			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.42902	100.00000	7.41492			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.42902	100.00000	7.41492			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.03095	100.00000	7.01761			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.64158	100.00000	6.62898			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.25000	100.00000	6.23770			0.00	0	0.00
Total for j-Bonds :											638,697,857,755,255.00	,993,149,694	100,339,456,074.00	

Grand Total: **18,699,996,797,184.00** **193,467,324** **00,340,685,948.00**