



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 24/08/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.41750	8.41750	8.31140	8.31140		14.76	134,663,165.00	15,998	248,894.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,161.66810	1.16167	1,267.636	20.91	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.26810	0.00027	0.136	20.91	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,011.96130	1.01196	1,117.789	19.75	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.56130	0.00056	0.289	19.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			912.32590	0.91233	1,017.982	18.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.92590	0.00093	0.482	18.98	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			5.43140	0.00543	6.914	21.56	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			994.03140	0.99403	889.414	21.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			12.80700	0.01281	16.934	19.13	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			701.40700	0.70141	599.434	19.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			9.71730	0.00972	12.593	20.01	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			798.31730	0.79832	695.093	20.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			7.31050	0.00731	9.519	20.89	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			895.91050	0.89591	792.019	20.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			46.40570	0.04641	67.104	16.06	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			335.00570	0.33501	249.604	16.06	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			27.35600	0.02736	38.586	17.04	0.00	0	25,100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			465.95600	0.46596	371.086	17.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			23.32910	0.02333	32.048	17.37	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			511.92910	0.51193	414.548	17.37	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			95.27200	0.09527	135.930	14.76	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			183.87200	0.18387	118.430	14.76	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			66.73530	0.06674	96.160	15.41	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			255.33530	0.25534	178.660	15.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			55.68320	0.05568	80.437	15.74	0.00	0	500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			294.28320	0.29428	212.937	15.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			191.78570	0.19179	264.438	14.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			80.38570	0.08039	46.938	14.97	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			161.52510	0.16153	228.059	14.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			100.12510	0.10013	60.559	14.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			155.83340	0.15583	221.102	14.90	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			104.43340	0.10443	63.601	14.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			426.68940	0.42669	525.707	15.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			15.28940	0.01529	8.206	15.76	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			339.88570	0.33989	431.786	15.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			28.48570	0.02849	14.286	15.17	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			260.85920	0.26086	344.317	15.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			49.45920	0.04946	26.817	15.07	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			813.00070	0.81300	918.308	18.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			1.60070	0.00160	0.808	18.20	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			616.48070	0.61648	720.080	16.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			5.08070	0.00508	2.580	16.93	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			568.13100	0.56813	670.963	16.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			6.73100	0.00673	3.463	16.64	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.51600	8.51600	8.40780	8.40780		16.12	39,505,724.00	4,639	76,889.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			19.11940	0.01912	23.581	27.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,711.31940	2.71132	2,607.581	27.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			125.08510	0.12509	144.803	18.76	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			817.28510	0.81729	728.803	18.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			81.04530	0.08105	92.557	20.61	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,173.24530	1.17325	1,076.557	20.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			36.67600	0.03668	40.823	24.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,028.87600	2.02888	1,924.823	24.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			179.45940	0.17946	210.130	17.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			571.65940	0.57166	494.130	17.41	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			140.62100	0.14062	163.266	18.30	408,164.50	2,500	29,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			732.82100	0.73282	647.266	18.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			138.96350	0.13896	161.297	18.34	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			741.16350	0.74116	655.297	18.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			349.30070	0.34930	409.537	15.55	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			241.50070	0.24150	193.537	15.55	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			0.00000	0.00000	310.997	16.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			0.00000	0.00000	294.997	16.12	0.00	0	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			232.71390	0.23271	272.672	16.55	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			424.91390	0.42491	356.672	16.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			489.61280	0.48961	568.294	15.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			131.81280	0.13181	102.294	15.01	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			458.53320	0.45853	531.485	14.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			150.73320	0.15073	115.485	14.98	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			374.38210	0.37438	437.786	15.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			216.58210	0.21658	171.786	15.40	0.00	0	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			559.02880	0.55903	645.369	15.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			101.22880	0.10123	79.369	15.09	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			522.22390	0.52222	606.281	15.05	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			114.42390	0.11442	90.280	15.05	225,701.25	2,500	13,790.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.61770	8.61770	8.50830	8.50830		16.66	689,416.00	80	21,487.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			119.22250	0.11922	130.715	22.40	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,810.92250	1.81092	1,713.015	22.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			97.05970	0.09706	106.099	23.57	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,138.75970	2.13876	2,038.399	23.57	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			82.85300	0.08285	90.087	24.55	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,424.55300	2.42455	2,322.387	24.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			618.29540	0.61830	692.977	15.15	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			209.99540	0.21000	175.277	15.15	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			257.00260	0.25700	286.159	18.48	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			848.70260	0.84870	768.459	18.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			182.68930	0.18269	202.575	20.13	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,224.38930	1.22439	1,134.875	20.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			683.53150	0.68353	762.775	15.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			175.23150	0.17523	145.075	15.11	0.00	0	1,500.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.70960	8.70960	8.59830	8.59830		17.23	0.00	0	6,492.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			476.45420	0.47645	522.791	17.38	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			628.15420	0.62815	563.191	17.38	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			473.19970	0.47320	519.213	17.41	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			634.89970	0.63490	569.613	17.41	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			479.73330	0.47973	526.399	17.35	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			621.43330	0.62143	556.799	17.35	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.82900	8.82900	8.71610	8.71610		17.72	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,028.25890	1.02826	1,106.026	15.76	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			312.15890	0.31216	277.026	15.76	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			609.62320	0.60962	655.299	18.20	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			893.52320	0.89352	826.299	18.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.15490	9.15490	9.04740	9.04740		18.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,464.28240	1.46428	1,542.747	16.29	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			416.88240	0.41688	387.847	16.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.48080	9.48080	9.37870	9.37870		19.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAOn	17/09/2012	Foreign Exchange Future				8.41750	8.41750	8.31140	8.31140		14.76	0.00	0	1,240.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future	8.49	Call				6,918.18630	0.06918	9,961.673	15.35	0.00	0	0.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future	8.49	Put				24,778.18630	0.24778	17,211.673	15.35	0.00	0	0.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future	8.60	Call				4,640.56900	0.04641	6,710.362	16.06	0.00	0	60.00
\$ / R MAOn	17/09/2012	Foreign Exchange Future	8.60	Put				33,500.56900	0.33501	24,960.362	16.06	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future				8.51600	8.51600	8.40780	8.40780		16.12	0.00	0	77.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Call				23,579.87010	0.23580	27,627.538	16.51	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Put				41,799.87010	0.41800	35,027.538	16.51	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future				8.61770	8.61770	8.50830	8.50830			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				18,170.00000	0.18170	7,230.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future				8.70960	8.70960	8.59830	8.59830		17.23	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call				47,319.97420	0.47320	51,921.250	17.41	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put				63,489.97420	0.63490	56,961.250	17.41	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call				47,973.33420	0.47973	52,639.924	17.35	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put				62,143.33420	0.62143	55,679.924	17.35	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call				47,645.41870	0.47645	52,279.101	17.38	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put				62,815.41870	0.62815	56,319.101	17.38	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future				13.30970	13.30970	13.20160	13.20160		12.68	199,645.50	15	11,995.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call				1,851.76980	1.85177	1,959.788	19.04	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put				0.16980	0.00017	0.088	19.04	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call				1,055.35520	1.05536	1,162.060	15.97	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put				3.75520	0.00376	2.360	15.97	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call				88.89340	0.08889	118.728	13.17	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put				337.29340	0.33729	259.028	13.17	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call				26.53920	0.02654	36.571	14.48	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put				674.93920	0.67494	576.871	14.48	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future				13.46280	13.46280	13.35180	13.35180		13.60	403,884.00	30	1,955.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call				280.50460	0.28050	317.182	14.17	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			628.70460	0.62870	554.382	14.17	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			166.61740	0.16662	189.026	15.33	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			1,014.81740	1.01482	926.226	15.33	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			395.90830	0.39591	449.037	13.53	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			414.10830	0.41411	356.237	13.53	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			328.22530	0.32823	370.495	13.83	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			526.42530	0.52643	457.695	13.83	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.62150	13.62150	13.50800	13.50800		15.68	0.00	0	2,355.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			837.58690	0.83759	891.580	22.75	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			1,029.58690	1.02959	970.080	22.75	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			754.24210	0.75424	804.410	22.75	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,146.24210	1.14624	1,082.910	22.75	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			573.67160	0.57367	614.762	22.75	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,465.67160	1.46567	1,393.262	22.75	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			913.68070	0.91368	970.984	22.75	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			935.68070	0.93568	879.484	22.75	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10710	0.10710	0.10600	0.10600		16.69	0.00	0	3,435.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			55.04020	0.00055	75.277	16.69	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			455.04020	0.00455	365.277	16.69	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10840	0.10840	0.10730	0.10730		19.05	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			339.97370	0.00340	383.968	19.05	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			609.97370	0.00610	543.968	19.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.53830	10.53830	10.45940	10.45940		11.98	10,538.30	1	23,986.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,010.94470	1.01094	1,089.403	17.48	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			1.54470	0.00154	1.103	17.48	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			713.90070	0.71390	791.484	15.04	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			4.50070	0.00450	3.184	15.04	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			567.48780	0.56749	643.836	13.76	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			8.08780	0.00809	5.536	13.76	0.00	0	33,360.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			300.73790	0.30074	365.482	12.57	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			41.33790	0.04134	27.182	12.57	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			7.20360	0.00720	9.582	14.83	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			747.80360	0.74780	671.282	14.83	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			5.96920	0.00597	7.930	15.10	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			796.56920	0.79657	719.630	15.10	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.67440	10.67440	10.59330	10.59330		13.39	9,660,332.00	905	54,594.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			183.11680	0.18312	207.052	14.44	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			589.81680	0.58982	532.652	14.44	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			160.71390	0.16071	181.640	14.74	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			667.41390	0.66741	607.240	14.74	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			99.49740	0.09950	111.422	16.10	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,006.19740	1.00620	937.022	16.10	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			413.11160	0.41311	463.964	13.21	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			219.81160	0.21981	189.564	13.21	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			232.13150	0.23213	262.328	13.90	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			458.83150	0.45883	407.928	13.90	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			195.54260	0.19554	221.108	14.29	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			552.24260	0.55224	496.708	14.29	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,122.00250	1.12200	1,199.458	14.32	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			28.70250	0.02870	25.058	14.32	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			472.29900	0.47230	527.473	13.14	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			178.99900	0.17900	153.073	13.14	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.81760	10.81760	10.73520	10.73520		13.88	0.00	0	250.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			364.31050	0.36431	396.107	14.35	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			599.11050	0.59911	548.507	14.35	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.12490	11.12490	11.03820	11.03820		15.04	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			701.29810	0.70130	735.828	15.22	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			863.09810	0.86310	810.928	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
2025	On	01/11/2012	Bond Future			106.73972	106.73972	106.86532	106.86532			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,875.32000	6.87532	6,749.720		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			6,865.32000	6.86532	6,739.720		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			6,855.32000	6.85532	6,729.720		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			104.40291	104.40291	104.20742	104.20742			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,217.42000	5.21742	5,412.910		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			5,207.42000	5.20742	5,402.910		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			5,197.42000	5.19742	5,392.910		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			110.71116	110.71116	110.71778	110.71778			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			6,727.78000	6.72778	6,721.160		0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Call			6,717.78000	6.71778	6,711.160		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Call			6,707.78000	6.70778	6,701.160		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			467.80800	467.80800	470.53200	470.53200			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			474.54100	474.54100	477.30300	477.30300			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			420.04500	420.04500	422.59000	422.59000			4,200,450.00	1	884.00
ALBI	On	07/02/2013	Index Future			426.09000	426.09000	428.67200	428.67200			0.00	0	118.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	17/09/2012	Foreign Exchange Future			8.73980	8.73980	8.70010	8.70010		11.24	367,071.60	42	8,141.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Call			300.50030	0.30050	334.514	12.06	0.00	0	0.00
AU\$ / R On	17/09/2012	Foreign Exchange Future	8.42	Put			20.40030	0.02040	14.714	12.06	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future			8.76870	8.76870	8.72720	8.72720		11.96	876,870.00	100	10,094.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Call			378.06460	0.37806	407.170	11.51	0.00	0	0.00
AU\$ / R On	14/12/2012	Foreign Exchange Future	8.46	Put			110.86460	0.11086	98.470	11.51	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future			8.80380	8.80380	8.76070	8.76070		12.34	0.00	0	3,801.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Call			444.43330	0.44443	469.546	11.57	0.00	0	0.00
AU\$ / R On	18/03/2013	Foreign Exchange Future	8.51	Put			193.73330	0.19373	175.746	11.57	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			8.90170	8.90170	8.86800	8.86800		14.24	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.48050	8.48050	8.37980	8.37980		11.40	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			165.66450	0.16566	238.842	11.72	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			55.86450	0.05586	28.342	11.72	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.56160	8.56160	8.45930	8.45930		11.73	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			277.05690	0.27706	340.535	11.70	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			167.75690	0.16776	128.935	11.70	0.00	0	0.00
CF CAN On	17/09/2012	Can-Do Future			0.06550	0.06550	0.09840	0.09840			0.00	0	11,120.00
CF CAN On	17/09/2012	Can-Do Future			0.06360	0.06360	0.04720	0.04720			0.00	0	7,100.00
CF CAN On	17/09/2012	Can-Do Future			0.06920	0.06920	0.11890	0.11890			0.00	0	14,700.00
CF CAN On	17/09/2012	Can-Do Future			0.05090	0.05090	0.03420	0.03420			0.00	0	8,000.00
CF CAN On	17/09/2012	Can-Do Future			0.02080	0.02080	0.04080	0.04080			0.00	0	12,800.00
CF CAN On	17/09/2012	Can-Do Future			0.19780	0.19780	0.15150	0.15150			0.00	0	4,800.00
CF CAN On	14/12/2012	Can-Do Future			0.13840	0.13840	0.11560	0.11560			0.00	0	7,000.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.77540	8.77540	8.71210	8.71210		13.65	0.00	0	25.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	17/09/2012	Foreign Exchange Future		8.91	Call			61.85000	0.06185	72.981	14.29	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future		8.91	Put			259.75000	0.25975	207.581	14.29	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future				8.89640	8.89640	8.83110	8.83110		14.96	0.00	0	25.00
CHF / R On	14/12/2012	Foreign Exchange Future		9.04	Call			226.64640	0.22665	241.183	15.53	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future		9.04	Put			435.54640	0.43555	384.783	15.53	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry				8.39600	8.39600	8.28850	8.28850		12.70	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.24	Call			79.90220	0.07990	163.104	14.82	0.00	0	7,000.00
DAAV On	28/08/2012	Any day expiry		8.24	Put			31.40220	0.03140	7.104	14.82	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.31	Call			40.08580	0.04009	103.121	13.89	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.31	Put			61.58580	0.06159	17.121	13.89	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.32	Call			36.41310	0.03641	95.291	13.76	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.32	Put			67.91310	0.06791	19.291	13.76	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.33	Call			33.02650	0.03303	87.696	13.63	0.00	0	0.00
DAAV On	28/08/2012	Any day expiry		8.33	Put			74.52650	0.07453	21.696	13.63	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry				6.79890	6.79890	6.76670	6.76670		12.31	0.00	1,500	1,500.00
DAAW On	30/08/2012	Any day expiry		6.74	Call			61.37060	0.06137	81.436	13.32	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry		6.74	Put			34.67060	0.03467	22.536	13.32	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry		6.75	Call			55.12170	0.05512	74.140	13.15	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry		6.75	Put			38.42170	0.03842	25.240	13.15	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry		6.76	Call			50.19730	0.05020	67.126	12.99	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry		6.76	Put			43.49730	0.04350	28.226	12.99	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry		6.77	Call			45.61820	0.04562	60.412	12.82	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry		6.77	Put			48.91820	0.04892	31.512	12.82	0.00	0	10,000.00
DAAW On	30/08/2012	Any day expiry		6.82	Call			0.00000	0.00000	34.162	12.61	0.00	0	0.00
DAAW On	30/08/2012	Any day expiry		6.82	Put			0.00000	0.00000	55.262	12.61	0.00	5,000	5,000.00
DAUS On	31/08/2012	Any day expiry				8.39810	8.39810	8.29200	8.29200		13.33	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry		7.40	Call			892.00000	0.89200	998.000	22.73	0.00	0	0.00
DAUS On	31/08/2012	Any day expiry		7.40	Put			0.00000	0.00000	0.000	22.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Any day expiry	7.72	Call			572.00000	0.57200	678.000	20.44	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	7.72	Put			0.00000	0.00000	0.000	20.44	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.25	Call			93.00000	0.09300	166.000	14.56	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.25	Put			51.00000	0.05100	18.000	14.56	0.00	0	0.00
DAUS	On	31/08/2012	Any day expiry	8.51	Call			15.00000	0.01500	27.000	14.83	0.00	0	6,170.00
DAUS	On	31/08/2012	Any day expiry	8.51	Put			233.00000	0.23300	139.000	14.83	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.43060	8.43060	8.32390	8.32390		15.36	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			198.00000	0.19800	263.000	15.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			124.00000	0.12400	82.000	15.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			95.00000	0.09500	128.000	15.72	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			281.00000	0.28100	207.000	15.72	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			926.00000	0.92600	1,032.000	18.20	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			2.00000	0.00200	1.000	18.20	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			616.00000	0.61600	718.000	16.42	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			12.00000	0.01200	7.000	16.42	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.46750	8.46750	8.36020	8.36020		15.57	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			669.00000	0.66900	768.000	15.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			29.00000	0.02900	21.000	15.42	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			280.00000	0.28000	344.000	15.15	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			170.00000	0.17000	127.000	15.15	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			171.00000	0.17100	211.000	15.86	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			321.00000	0.32100	254.000	15.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			969.00000	0.96900	1,074.000	16.50	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			9.00000	0.00900	7.000	16.50	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.50070	8.50070	8.39270	8.39270		16.03	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			719.00000	0.71900	815.000	15.26	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			46.00000	0.04600	34.000	15.26	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			234.00000	0.23400	278.000	16.08	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			351.00000	0.35100	287.000	16.08	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.53020	8.53020	8.42190	8.42190		16.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	27/12/2012	Any day expiry	8.51	Call			285.00000	0.28500	331.000	16.14	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			373.00000	0.37300	311.000	16.14	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			763.00000	0.76300	857.000	15.19	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			61.00000	0.06100	47.000	15.19	0.00	0	7,530.00
EL28	On	01/11/2012	Bond Future			108.28280	108.28280	108.28932	108.28932			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,299.32000	2.29932	2,292.800		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			2,289.32000	2.28932	2,282.800		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			2,279.32000	2.27932	2,272.800		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			8.90344	87.85999	8.77654	88.94092			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			3,528.03000	3.52803	2,447.100		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			9.00319	89.12436	8.87208	90.22074			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			2,875.19000	2.87519	3,971.570		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			2,786.50000	2.78650	3,882.880		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			2,697.94000	2.69794	3,794.320		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			420.30300	420.30300	422.68300	422.68300			0.00	0	239.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2012	GOVI	403.96	Call			187,230.00000	18.72300	163,430.000		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			426.35200	426.35200	428.76600	428.76600			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			42,240.00000	4.22400	66,380.000		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			42,340.00000	4.23400	66,480.000		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			42,440.00000	4.24400	66,580.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			185.47000	185.47000	185.49600	185.49600			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			188.13900	188.13900	188.16600	188.16600			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			502.16700	502.16700	502.20400	502.20400			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			509.16900	509.16900	509.20500	509.20500			30,550,140.00	6	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			4.98000	95.02000	4.97000	95.03000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			4.94000	95.06000	4.93000	95.07000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.85000	95.15000	4.82000	95.18000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.81000	95.19000	4.79000	95.21000			0.00	0	840.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	16/01/2013	Jibar Tradeable Future				4.80000	95.20000	4.77000	95.23000			0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future				4.80000	95.20000	4.77000	95.23000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.80000	95.20000	4.77000	95.23000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.85000	95.15000	4.81000	95.19000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				4.95000	95.05000	4.91000	95.09000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.09000	94.91000	5.05000	94.95000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.25000	94.75000	5.19000	94.81000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.41000	94.59000	5.35000	94.65000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.81050	6.81050	6.77800	6.77800		10.71	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				206.49920	0.20650	234.066	11.62	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				18.49920	0.01850	13.566	11.62	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.86190	6.86190	6.82840	6.82840		11.42	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				289.43200	0.28943	312.895	11.59	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				91.03200	0.09103	80.995	11.59	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.19977	105.37637	7.09252	106.17160			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			392.29000	0.39229	1,187.520		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			317.45000	0.31745	1,112.680		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			242.68000	0.24268	1,037.910		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.27194	106.89277	7.16037	107.69938			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			879.35000	0.87935	1,685.960		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			805.93000	0.80593	1,612.540		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			732.58000	0.73258	1,539.190		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.32271	104.37039	7.20733	105.18767			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			1,200.13000	1.20013	2,017.410		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			1,127.91000	1.12791	1,945.190		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			1,055.75000	1.05575	1,873.030		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.58174	122.56224	5.49021	122.83172		2.47	0.00	0	15,729.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,068.67000	1.06867	875.660	2.53	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			218.11000	0.21811	294.580	2.53	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,220.87000	2.22087	1,968.990	2.63	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			35.79000	0.03579	53.390	2.63	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.61057	124.32601	5.50779	124.59922		2.38	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,221.28000	2.22128	1,996.060	2.52	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			188.19000	0.18819	236.180	2.52	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.59827	119.14169	5.48383	119.41875		2.44	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			795.15000	0.79515	675.960	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,144.56000	1.14456	1,302.430	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			806.26000	0.80626	685.960	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,131.33000	1.13133	1,288.090	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			817.46000	0.81746	696.050	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,118.20000	1.11820	1,273.850	2.42	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.60742	128.71744	7.50562	129.74364		11.79	12,871,744.00	100	35,618.00
R186	On	01/11/2012	Bond Future	7.82	Call			4,551.69000	4.55169	3,855.720	12.07	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,420.28000	1.42028	1,750.510	12.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.00	Call			5,822.43000	5.82243	5,038.510	12.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			947.50000	0.94750	1,189.780	12.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			9,803.24000	9.80324	8,861.530	12.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			266.03000	0.26603	350.520	12.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			12,482.18000	12.48218	11,490.900	12.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			94.80000	0.09480	129.720	12.65	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.68233	125.27902	7.57687	126.31980		13.00	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,916.69000	9.91669	9,100.820	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,476.14000	1.47614	1,701.050	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,075.16000	2.07516	1,757.560	12.63	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,990.77000	7.99077	8,713.950	12.63	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,957.53000	2.95753	2,548.920	12.75	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,262.41000	6.26241	6,894.580	12.75	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.74081	126.91207	7.63204	127.96666		13.19	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,549.88000	4.54988	4,070.840	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,742.32000	6.74232	7,317.870	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,463.72000	4.46372	3,990.670	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,856.29000	6.85629	7,437.830	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,506.68000	4.50668	4,030.640	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,799.13000	6.79913	7,377.680	13.04	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			214.24331	214.24331	214.26786	214.26786			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			4,722.14000	4.72214	4,746.690		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			4,732.14000	4.73214	4,756.690		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			4,742.14000	4.74214	4,766.690		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			272.23082	272.23082	272.25167	272.25167			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			5,261.67000	5.26167	5,240.820		0.00	0	0.00
R197	On	01/11/2012	Bond Future	266.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Call			5,251.67000	5.25167	5,230.820		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			5,241.67000	5.24167	5,220.820		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			4.92506	110.91070	4.83111	111.10736		1.60	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			686.17000	0.68617	540.120		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			103.73000	0.10373	154.340		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.85163	108.09779	4.74302	108.29712		1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			729.76000	0.72976	606.520		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			295.46000	0.29546	371.550		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.72325	109.50686	4.59794	109.70904		1.47	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			189.96000	0.18996	144.160		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,096.50000	1.09650	1,252.880		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			193.95000	0.19395	147.400		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,084.16000	1.08416	1,239.790		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			198.01000	0.19801	150.690		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,071.88000	1.07188	1,226.740		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	01/11/2012	Bond Future			199.94306	199.94306	199.95510	199.95510			0.00	0	49,243.00
R202	On	01/11/2012	Bond Future	191.99	Call			7,965.10000	7.96510	7,953.060		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			7,955.10000	7.95510	7,943.060		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			7,945.10000	7.94510	7,933.060		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On	01/11/2012	Bond Future			6.09128	110.13092	6.00268	110.51936		4.83	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,799.57000	3.79957	3,436.830	5.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			68.65000	0.06865	94.350	5.16	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.14402	111.71579	6.04914	112.10965		4.80	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,576.22000	1.57622	1,370.030	4.77	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,323.38000	1.32338	1,511.050	4.77	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,029.15000	3.02915	2,735.940	4.94	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			564.08000	0.56408	664.730	4.94	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,967.05000	3.96705	3,639.670	5.04	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			336.71000	0.33671	403.190	5.04	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.17060	109.01311	6.06971	109.41239		4.99	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,493.84000	1.49384	1,316.970	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,129.61000	2.12961	2,352.020	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,457.86000	1.45786	1,283.810	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,173.57000	2.17357	2,398.800	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,475.78000	1.47578	1,300.330	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,151.51000	2.15151	2,375.340	4.93	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future			6.39518	111.03110	6.30218	111.52031		6.03	0.00	0	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,791.76000	4.79176	4,333.250	6.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			80.36000	0.08036	111.060	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.45263	108.59782	6.35428	109.09394		6.46	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,075.33000	5.07533	4,665.510	6.82	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			466.45000	0.46645	552.750	6.82	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.49133	110.01329	6.38790	110.51613		6.57	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,161.74000	2.16174	1,924.610	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,640.37000	2.64037	2,906.080	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,184.97000	2.18497	1,946.190	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,614.59000	2.61459	2,878.650	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,208.35000	2.20835	1,967.930	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,588.99000	2.58899	2,851.410	6.52	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.06501	105.09086	4.96517	105.20737		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			237.45000	0.23745	173.680	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			138.44000	0.13844	191.180	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.95972	102.83778	4.82981	102.95583		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			248.13000	0.24813	196.350	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			311.66000	0.31166	377.930	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.71864	104.17839	4.54381	104.29822		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			84.81000	0.08481	64.830	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			881.78000	0.88178	981.630	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			86.06000	0.08606	65.840	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			876.08000	0.87608	975.690	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			87.33000	0.08733	66.870	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/05/2013	Bond Future	3.41	Put			870.40000	0.87040	969.770	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			6.69864	105.33769	6.60100	105.90025		7.31	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,564.87000	5.56487	5,036.710	7.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			90.95000	0.09095	125.350	7.80	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.76234	103.21367	6.65981	103.78425		7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,933.78000	5.93378	5,459.990	8.35	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			529.92000	0.52992	626.710	8.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.81053	104.55916	6.70343	105.13739		7.96	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,105.32000	2.10532	1,860.600	7.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,544.68000	3.54468	3,878.190	7.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,128.75000	2.12875	1,882.210	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,513.02000	3.51302	3,844.710	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,152.34000	2.15234	1,903.980	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,481.56000	3.48156	3,811.430	7.89	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.86503	99.95190	6.76260	100.59733		8.61	168,618,855.30	1,687	9,343.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,672.43000	1.67243	1,335.630	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,373.11000	1.37311	1,681.740	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,774.55000	4.77455	4,210.900	9.12	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			241.63000	0.24163	323.410	9.12	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,849.71000	5.84971	5,253.140	9.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			131.77000	0.13177	180.630	9.26	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.92960	101.39031	6.82266	102.04488		9.00	0.00	0	1,980.00
R208	On	07/02/2013	Bond Future	6.00	Call			673.17000	0.67317	543.880	8.64	0.00	0	12,250.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	6.00	Put			5,891.80000	5.89180	6,417.080	8.64	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,328.40000	6.32840	5,793.950	9.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			654.16000	0.65416	774.280	9.49	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.97615	99.31734	6.86505	99.98066		9.43	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,497.47000	2.49747	2,204.960	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,797.13000	3.79713	4,167.940	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,524.03000	2.52403	2,229.460	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,762.80000	3.76280	4,131.550	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,471.06000	2.47106	2,180.620	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,831.67000	3.83167	4,204.550	9.31	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.28063	79.77577	8.15380	80.87522		17.67	0.00	0	7,428.00
R209	On	01/11/2012	Bond Future	8.99	Call			7,281.24000	7.28124	6,334.100	18.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			445.82000	0.44582	598.130	18.60	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.35282	80.92378	8.22231	82.03899		18.80	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			8,410.88000	8.41088	7,569.890	19.74	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,656.20000	1.65620	1,930.420	19.74	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.40954	78.83567	8.27580	79.96550		19.98	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			4,173.30000	4.17330	3,664.580	19.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,673.91000	6.67391	7,295.020	19.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			4,210.25000	4.21025	3,698.540	19.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,621.33000	6.62133	7,239.450	19.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			4,247.38000	4.24738	3,732.670	19.84	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,569.08000	6.56908	7,184.200	19.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			152.74842	152.74842	152.75876	152.75876			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			7,768.76000	7.76876	7,758.420		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			7,758.76000	7.75876	7,748.420		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			7,748.76000	7.74876	7,738.420		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			122.20099	122.20099	122.21345	122.21345			0.00	0	480.00
R211	On	01/11/2012	Bond Future	121.99	Call			223.45000	0.22345	210.990		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			213.45000	0.21345	200.990		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			203.45000	0.20345	190.990		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			125.37321	125.37321	125.48790	125.48790			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,497.90000	3.49790	3,383.210		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			3,487.90000	3.48790	3,373.210		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	01/11/2012	Bond Future	122.01	Call			3,477.90000	3.47790	3,363.210		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			8.08806	90.97557	7.96618	92.05160		15.45	0.00	0	4,907.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,625.26000	1.62526	1,226.120	15.27	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,580.49000	3.58049	4,257.380	15.27	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			7,502.07000	7.50207	6,567.680	16.36	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			419.55000	0.41955	561.190	16.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.16487	92.28477	8.03918	93.37618		16.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			8,628.37000	8.62837	7,793.930	17.06	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,524.27000	1.52427	1,781.240	17.06	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.22212	89.95088	8.09314	91.05678		17.40	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,204.96000	4.20496	3,703.900	17.18	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,434.21000	6.43421	7,039.050	17.18	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			4,243.15000	4.24315	3,739.080	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,382.83000	6.38283	6,984.660	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			4,281.52000	4.28152	3,774.460	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,331.75000	6.33175	6,930.590	17.19	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.29940	81.67483	8.17253	82.84114			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			1,727.51000	1.72751	2,893.820		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			1,631.32000	1.63132	2,797.630		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			1,535.31000	1.53531	2,701.620		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R2On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN On	17/09/2012	Foreign Exchange Future			16,289.90000	16,289.90000	16,127.82000	16,127.82000			0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future			1.32290	1.32290	1.30620	1.30620		14.35	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Call			111.15040	0.01112	167.843	14.84	0.00	0	0.00
YUAN/R On	17/09/2012	Foreign Exchange Future	1.33	Put			349.15040	0.03492	238.843	14.84	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.33010	1.33010	1.31250	1.31250		16.06	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Call			349.83900	0.03498	420.643	15.88	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future	1.34	Put			624.83900	0.06248	519.643	15.88	0.00	0	0.00

Total for Derivatives : **403,251,701.45** **35,104** **1,493,206.00**

i-Bonds

AA02 On	28/03/2016	Spot Bond			100.00000	10.93542	100.00000	10.90893			0.00	0	0.00
AA03 On	11/05/2015	Spot Bond			100.00000	22.54420	100.00000	22.49458			0.00	0	0.00
AA04 On	22/03/2017	Spot Bond			100.00000	9.81836	100.00000	9.79457			0.00	0	0.00
AA05 On	22/03/2019	Spot Bond			5.00000	127.67223	5.00000	127.65510			0.00	0	18,000,000.00
AB05 On	01/09/2012	Spot Bond			100.00000	103.52412	100.00000	103.24357			0.00	0	900,000.00
AB06 On	27/03/2015	Spot Bond			100.00000	22.75072	100.00000	22.70063			700,000,000.00	7,000	16,910,000.00
AB07 On	07/03/2014	Spot Bond			100.00000	39.43237	100.00000	39.34558		20,000,000,000,000.00	200,000,000		107,900,000.00
AB08 On	03/05/2017	Spot Bond			100.00000	9.06688	100.00000	9.04491			0.00	0	0.00
AB09 On	03/05/2017	Spot Bond			100.00000	15.35072	100.00000	15.31693			0.00	0	5,000,000.00
ABCL1 On	22/09/2013	Spot Bond			100.00000	43.99961	100.00000	43.89302			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP1	On	31/03/2013	Spot Bond			100.00000	66.95546	100.00000	66.80726			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	31.51947	100.00000	31.44928			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.62054	100.00000	6.60589			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	19.95630	100.00000	19.90797			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	31.28826	100.00000	31.21246			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.08913	100.00000	12.05984			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	9.07056	100.00000	9.04858			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	8.88324	100.00000	8.86172			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	9.01297	100.00000	8.99114			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	27.84155	100.00000	27.78027			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	19.89232	100.00000	19.84413			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	30.00519	100.00000	29.93914		1,300,000,000.00	0.00	13,000	13,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	23.69812	100.00000	23.64071			0.00	0	6,000,000.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	19.37419	100.00000	19.32726			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	11.43626	100.00000	11.40855			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	71.86361	100.00000	71.73029			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	55.53628	100.00000	55.41403		500,000,000.00	0.00	5,000	1,800,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	45.79448	100.00000	45.68354			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2013	Spot Bond			100.00000	83.59222	100.00000	83.40688			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	87.53994	100.00000	87.40032			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	72.15363	100.00000	71.87928			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	66.95546	100.00000	66.80726			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	40.01030	100.00000	39.92118			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	21.92564	100.00000	21.87681			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	92.27154	8.00000	92.24947			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	20.84826	100.00000	20.80236			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.78392	100.00000	16.74326			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	101.66677	9.58000	101.64062			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	11.96835	100.00000	11.93936			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	11.40093	100.00000	11.36533			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	101.30114	4.50000	101.28618			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.83521	100.00000	5.82215			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	19.84036	100.00000	19.79592			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.13919	100.00000	5.12769			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	93.24652	100.00000	93.03883			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.54149	100.00000	5.52909			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN17	On	31/03/2013	Spot Bond			100.00000	66.95546	100.00000	66.80726			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	66.95546	100.00000	66.80726			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	66.95546	100.00000	66.80726			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.33889	100.00000	2.33446			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.33889	100.00000	2.33446			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	99.92647	6.82500	99.90810			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.91180	100.00000	6.89869			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.78813	100.00000	12.76386			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	11.21314	100.00000	11.18598			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.77378	100.00000	11.75107			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	23.30599	100.00000	23.25649			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.74073	100.00000	10.72012			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.17272	100.00000	10.15315			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	20.76502	100.00000	20.72497			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	19.87688	100.00000	19.83844			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	8.69707	100.00000	8.66992			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	8.51177	100.00000	10.76019			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	18.90401	100.00000	18.86744			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN50	On	21/12/2014	Spot Bond			100.00000	23.32844	100.00000	23.29180			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	18.02853	100.00000	17.96563			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.37157	100.00000	17.33796			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.66527	100.00000	16.63304			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.34651	100.00000	16.31489			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	8.87143	100.00000	8.84180			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	25.39903	100.00000	25.26208			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	58.52983	100.00000	58.41879			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	10.91515	100.00000	10.86715			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.25746	100.00000	14.22989			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	15.21147	100.00000	15.17799			0.00	0	8,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	21.29966	100.00000	21.25278			1,400,000,000.00	14,000	8,800,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.15766	100.00000	10.13518			0.00	0	5,500,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.82826	100.00000	12.80003			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	18.56554	100.00000	18.52468			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	32.16614	100.00000	32.09410			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.59492	4.00000	118.57898			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.62054	100.00000	6.60589			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.85769	100.00000	5.84464			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.24960	100.00000	3.24236			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	58.21637	100.00000	58.07534			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	64.66474	100.00000	64.50809			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	65.01173	100.00000	64.85423			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	21.14288	100.00000	21.09166			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	47.97516	100.00000	47.85894			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	60.20992	100.00000	60.06406			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	47.97516	100.00000	47.85894			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	57.49817	100.00000	57.35888			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	64.51128	100.00000	64.36929			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	106.10771	13.50000	106.07005			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	17.25805	100.00000	17.21623			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	17.49161	100.00000	17.44924			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	20.80829	100.00000	20.75788			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	89.87573	100.00000	89.65864			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	44.45657	100.00000	44.34887			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	44.40877	100.00000	44.30119			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	17.02448	100.00000	16.98323			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047	On	22/10/2018	Spot Bond			100.00000	1.41061	100.00000	1.40794			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	87.23380	100.00000	87.03093			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	87.23380	100.00000	87.03093			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	38.13302	100.00000	38.04064			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	43.81508	100.00000	43.70893			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	14.27716	100.00000	14.25007			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	87.00198	100.00000	86.79917			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	11.98989	100.00000	11.96721			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	11.98989	100.00000	11.96721			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	45.04615	100.00000	44.93703			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	15.66445	100.00000	15.62650			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.59396	100.00000	16.55376			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.25008	100.00000	15.21314			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.53006	100.00000	15.49243			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.65324	100.00000	15.61533			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	9.96250	100.00000	9.94057			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	9.96250	100.00000	9.94057			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.01499	100.00000	9.99294			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085	On	20/12/2015	Spot Bond			100.00000	15.02610	100.00000	14.98970			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.01499	100.00000	9.99294			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	9.91000	100.00000	9.88819			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	23.06483	100.00000	23.02119			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	23.55935	100.00000	23.50228			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	96.01026	100.00000	95.76471			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	44.68762	100.00000	44.57936			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.70417	100.00000	14.66854			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	44.68762	100.00000	44.57936			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	96.01026	100.00000	95.76471			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.77421	100.00000	9.75053			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.76593	100.00000	9.74227			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.77744	100.00000	9.75375			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.54044	100.00000	9.51732			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	44.28926	100.00000	44.18196			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	10.01630	100.00000	9.99204			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	89.57344	100.00000	89.35966			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	61.40059	100.00000	61.25185			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL103	On	18/01/2013	Spot Bond			100.00000	89.57344	100.00000	89.35966			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	12.01552	100.00000	11.98641			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	31.40794	100.00000	31.33185			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	38.36620	100.00000	38.28175			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	40.00669	100.00000	39.90977			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	7.99676	100.00000	7.97738			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.00761	100.00000	7.98821			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.13858	100.00000	7.12504			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	40.46954	100.00000	40.37151			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	3.95001	100.00000	3.94126			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.83020	100.00000	4.81957			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	5.99495	100.00000	5.98360			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	4.10675	100.00000	4.09771			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	4.26387	100.00000	4.25448			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	9.27174	100.00000	9.24928			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	26.83461	100.00000	26.76961			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	26.83461	100.00000	26.76961			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	40.46954	100.00000	40.37151			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On	26/08/2014	Spot Bond			100.00000	26.84035	100.00000	26.77533			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	23.65170	100.00000	23.59440			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	23.59013	100.00000	23.53299			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	9.11772	100.00000	9.09564			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.07828	100.00000	10.05386			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	9.10587	100.00000	9.08381			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.80502	100.00000	9.78344			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	96.19897	100.00000	95.95294			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.85751	100.00000	9.83582			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	23.65170	100.00000	23.59440			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	12.10914	100.00000	12.07981			0.00	0	25,732.00
ACL144	On	20/12/2016	Spot Bond			100.00000	11.35622	100.00000	11.32870			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	9.30728	100.00000	9.28473			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	49.63368	100.00000	49.51344			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.86241	100.00000	29.80329			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.62901	100.00000	29.57036			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.50522	100.00000	9.48641			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	38.77804	100.00000	38.68410			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153	On	20/03/2015	Spot Bond			100.00000	16.33293	100.00000	16.30060			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.17132	100.00000	16.13931			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.48505	100.00000	16.45241			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.48456	100.00000	9.46578			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.12306	100.00000	9.10499			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.36146	100.00000	16.32906			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.46603	100.00000	16.43344			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.43703	100.00000	11.41916			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.95073	100.00000	13.92311			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.40899	100.00000	16.37651			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	33.84290	100.00000	33.76091			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	22.55609	100.00000	22.50144			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	31.09888	100.00000	31.02354			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	12.90895	100.00000	12.88867			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	10.60776	100.00000	10.58206			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.53915	1.75000	102.53320			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	17.76226	100.00000	17.71923			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	83.67705	100.00000	83.49474		5,200,000,000,000.00	52,000,000	75,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL172 On	20/06/2015	Spot Bond				100.00000	17.78392	100.00000	17.74084			0.00	0	0.00
ACL173 On	20/06/2017	Spot Bond				100.00000	10.52601	100.00000	10.50050			0.00	0	0.00
ACL174 On	20/06/2019	Spot Bond				100.00000	9.50755	100.00000	9.48452			0.00	0	0.00
ACL175 On	20/06/2019	Spot Bond				100.00000	8.91055	100.00000	8.88896			0.00	0	0.00
ACL176 On	30/11/2012	Spot Bond				100.00000	83.71889	100.00000	83.53650		2,000,000,000,000.00	20,000,000	20,000,000	20,000,000.00
ACL177 On	20/09/2013	Spot Bond				100.00000	45.27000	100.00000	45.11881			0.00	0	0.00
ACL178 On	20/09/2014	Spot Bond				100.00000	24.85916	100.00000	24.77614			0.00	0	0.00
ACL179 On	30/11/2012	Spot Bond				100.00000	83.38018	100.00000	83.19853		1,750,000,000,000.00	17,500,000	17,500,000	17,500,000.00
ACL180 On	20/06/2015	Spot Bond				100.00000	17.53415	100.00000	17.45672			0.00	0	0.00
ACL181 On	20/06/2017	Spot Bond				100.00000	10.12350	100.00000	10.07879		800,000,000,000.00	8,000,000	4,000,000	4,000,000.00
ACL182 On	20/06/2017	Spot Bond				100.00000	9.60905	100.00000	9.56661			0.00	0	0.00
ACL183 On	20/06/2019	Spot Bond				100.00000	8.50343	100.00000	8.46588			0.00	0	0.00
ACL184 On	20/09/2017	Spot Bond				100.00000	9.53383	100.00000	9.47913			0.00	0	0.00
ACL185 On	20/09/2022	Spot Bond				100.00000	8.09415	100.00000	8.02973			0.00	0	0.00
ADB01S On	14/12/2012	Spot Bond				100.00000	80.82585	100.00000	80.65496			0.00	0	0.00
ADB02S On	14/12/2012	Spot Bond				100.00000	80.80265	100.00000	80.63182			0.00	0	0.00
ADB03S On	09/04/2013	Spot Bond				100.00000	68.12950	100.00000	67.97871			0.00	0	0.00
AER01U On	18/11/2016	Spot Bond				100.00000	2.31269	100.00000	2.30708			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1A1	On	21/11/2014	Spot Bond			100.00000	19.35639	100.00000	19.30950			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	20.01845	100.00000	19.96995			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	20.45982	100.00000	20.41026			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	12.84925	100.00000	12.82098			0.00	0	8,600,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	15.28669	100.00000	15.25286			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	24.76060	100.00000	24.70062			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	20.99209	100.00000	20.94589			200,000,000.00	2,000	14,600,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	23.76981	100.00000	23.71223			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	15.28856	100.00000	15.25472			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.21501	100.00000	6.20110			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	34.32195	100.00000	34.24640			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.66812	100.00000	10.64228			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	14.30973	100.00000	14.27806			950,000,000,000.00	9,500,000	10,250,000.00
BAW12	On	17/04/2015	Spot Bond			100.00000	18.28039	100.00000	18.22331			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	11.05068	100.00000	11.01618			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	43.39896	100.00000	43.26347			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	23.42667	100.00000	23.37482			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.41894	100.00000	10.39370			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On	15/09/2013	Spot Bond			100.00000	45.18851	100.00000	45.07904			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	51.25944	100.00000	51.14660			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.87854	100.00000	22.82312			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	28.86516	100.00000	28.80128			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.27651	100.00000	15.24270			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	39.64503	100.00000	39.54899			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.07483	100.00000	18.03105			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	65.06534	100.00000	64.90772			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	18.90711	100.00000	18.86131			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	18.87432	100.00000	18.82860			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.31196	100.00000	14.27729			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	18.77595	100.00000	18.73046			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	14.56650	100.00000	14.53120			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	17.95069	100.00000	17.90720			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	17.95069	100.00000	17.90720			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.90430	100.00000	15.86577			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	16.35068	100.00000	16.31107			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	17.53917	100.00000	17.49668			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14 On	30/09/2015	Spot Bond			100.00000	18.90711	100.00000	18.86131			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	16.93656	100.00000	16.89553			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	101.29985	8.00000	101.27805			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	13.97278	100.00000	13.93893			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	13.97278	100.00000	13.93893			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	13.97278	100.00000	13.93893			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	25.04268	100.00000	24.98201			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	63.37201	100.00000	63.21849			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	16.63355	100.00000	16.59325			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	12.61812	100.00000	12.57785			0.00	0	1,000,000.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	13.21196	100.00000	13.16979			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	13.15572	100.00000	13.07369			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	21.42269	100.00000	21.37080			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	19.97064	100.00000	19.92226			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	17.88885	100.00000	17.84551			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	16.11108	100.00000	16.01064			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.94187	100.00000	4.93252			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	21.61780	100.00000	21.56543			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2UOn	30/06/2035	Spot Bond				100.00000	19.67462	100.00000	19.62696			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond				100.00000	12.14483	100.00000	12.11541			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond				100.00000	12.14483	100.00000	12.11541			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond				100.00000	14.68368	100.00000	14.64811			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	12.72316	100.00000	12.69233			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	26.14423	100.00000	26.08089			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	18.22395	100.00000	18.17980			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond				100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.90209	100.00000	3.89350			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	9.20990	100.00000	9.19243			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	10.28389	100.00000	10.26438			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	10.90300	100.00000	10.87888			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	28.84060	100.00000	28.77073			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	63.28800	100.00000	63.13468			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond				100.00000	38.47716	100.00000	38.38395			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	38.07059	100.00000	37.97836			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B On	04/07/2013	Spot Bond			100.00000	63.95640	100.00000	63.80146			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	39.55947	100.00000	39.46364			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	63.50183	100.00000	63.34800			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	9.26921	100.00000	9.24676			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	23.28746	100.00000	23.23105			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	21.94601	100.00000	21.87749			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	54.68825	100.00000	54.56787			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	10.73448	100.00000	10.70848			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	10.78751	100.00000	10.76138			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	10.94659	100.00000	10.92007			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	11.47686	100.00000	11.44906			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.00713	100.00000	11.97804			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	13.49188	100.00000	13.45919			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	3.86751	100.00000	3.85814			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	8.96584	100.00000	8.94413			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.33379	100.00000	9.31118			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.49148	100.00000	9.46849			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	9.54404	100.00000	9.52092			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32B	On	30/10/2016	Spot Bond			100.00000	10.17479	100.00000	10.15015			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	11.01581	100.00000	10.98912			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.42176	100.00000	2.41589			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.42176	100.00000	2.41589			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	9.70275	100.00000	9.67924			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	10.35296	100.00000	10.32789			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	10.53030	100.00000	10.50479			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	106.97042	8.00000	106.94671			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	11.06230	100.00000	11.03550			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	12.00807	100.00000	11.97898			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	1.72867	100.00000	1.72448			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	1.72867	100.00000	1.72448			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	29.38233	100.00000	29.31765			1,600,000,000.00	16,000	101,070,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	42.69006	1,000.00000	42.19653			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC26	On	02/08/2013	Spot Bond			100.00000	52.63056	100.00000	52.53071			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.02519	100.00000	10.99848			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.44893	100.00000	6.43330			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	6.80579	100.00000	6.78930			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.04446	100.00000	11.01770			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.36243	100.00000	11.33490			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	11.94055	100.00000	11.91163			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	14.34940	100.00000	14.31464			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	13.33119	100.00000	13.29888			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	65.53860	100.00000	65.37984			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	63.34236	100.00000	63.18892			20,000,000,000.00	200,000	100,000.00
BSR08	On	07/12/2012	Spot Bond			100.00000	80.95346	100.00000	80.77975			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	45.84941	100.00000	45.70627			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.97492	100.00000	7.95560			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	86.74586	100.00000	86.54459			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	31.78957	100.00000	31.71959			0.00	0	4,800,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	21.23195	100.00000	21.18521			500,000,000.00	5,000	5,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.15018	100.00000	13.11832			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	28.25385	100.00000	28.18540			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	18.05251	100.00000	18.01278			1,200,000,000.00	12,000	12,300,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	115.38230	8.00000	115.35771			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.47405	100.00000	12.44383			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.42925	8.00000	118.40400			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.62817	100.00000	16.57625			0.00	0	2,000,000.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.81586	100.00000	13.78545			1,400,000,000.00	14,000	6,400,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.35173	100.00000	0.35018			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	102.11090	4.00000	102.08913			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	14.59518	100.00000	14.56287			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.81245	100.00000	13.78188			600,000,000,000.00	6,000,000	4,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	16.12788	100.00000	16.09239			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.06293	100.00000	15.67846			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.33581	12.05000	101.31413			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	84.33163	100.00000	84.14422			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	34.32691	100.00000	34.24375			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.52980	100.00000	24.47038			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	84.04578	100.00000	83.85649			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01	On	06/06/2015	Spot Bond			100.00000	20.24329	100.00000	20.18009			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	95.82861	100.00000	95.58353			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	67.18036	100.00000	67.01761			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	36.43137	100.00000	36.34312			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	65.04064	100.00000	64.88308			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	66.95546	100.00000	66.80726			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	66.95546	100.00000	66.80726			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	66.95546	100.00000	66.80726			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	66.95546	100.00000	66.80726			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	65.04064	100.00000	64.88308			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	65.04064	100.00000	64.88308			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	47.93334	100.00000	47.81722			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	65.06955	100.00000	64.91192			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	64.78040	100.00000	64.62347			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	64.54908	100.00000	64.39271			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	55.45376	100.00000	55.31943			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	20.47195	100.00000	20.42235			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	63.35925	100.00000	63.20577			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130 On	20/08/2015	Spot Bond			100.00000	20.34115	100.00000	20.29187			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	44.48844	100.00000	44.38066			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	44.20958	100.00000	44.10249			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.03251	100.00000	20.98156			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	55.56362	100.00000	55.42901			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	55.39982	100.00000	55.26560			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	48.68604	100.00000	48.56810			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	65.12738	100.00000	64.96961			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	64.92498	100.00000	64.76769			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	44.76730	100.00000	44.65885			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	56.59059	100.00000	56.46603			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	104.87390	13.64000	104.83610			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	52.53801	100.00000	52.42236			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	56.95604	100.00000	56.81806			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	82.07968	100.00000	81.89889			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	33.84290	100.00000	33.76091			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	46.08191	100.00000	45.97026			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	46.08191	100.00000	45.97026			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158 On	19/04/2013	Spot Bond			100.00000	60.63643	100.00000	60.48954			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	20.79221	100.00000	20.74184			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.36767	100.00000	15.33044			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.15489	100.00000	15.11818			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	32.94980	100.00000	32.86997			0.00	0	400,000,000.00
CLN165 On	30/04/2014	Spot Bond			100.00000	32.94980	100.00000	32.86997			0.00	0	50,000,000.00
CLN166 On	30/04/2014	Spot Bond			100.00000	32.94980	100.00000	32.86997			0.00	0	100,000,000.00
CLN167 On	30/04/2014	Spot Bond			100.00000	32.94980	100.00000	32.86997			0.00	0	120,000,000.00
CLN168 On	30/04/2014	Spot Bond			100.00000	32.94980	100.00000	32.86997			0.00	0	6,000,000.00
CLN169 On	30/04/2014	Spot Bond			100.00000	32.94980	100.00000	32.86997			0.00	0	40,000,000.00
CLN170 On	20/12/2015	Spot Bond			100.00000	15.25008	100.00000	15.21314			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	32.94980	100.00000	32.86997			0.00	0	44,000,000.00
CLN173 On	25/11/2012	Spot Bond			100.00000	81.83796	100.00000	81.65770			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	63.10672	100.00000	62.95384			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	63.49054	100.00000	63.33674			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	63.24218	100.00000	63.08898			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	63.24218	100.00000	63.08898			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	31.03643	100.00000	30.96124			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179 On	20/03/2016	Spot Bond			100.00000	12.45882	100.00000	12.42864			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66739	100.00000	66.66738			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66739	100.00000	66.66738			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	15.32472	100.00000	15.28759			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.58298	100.00000	11.55748			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	15.32472	100.00000	15.28759			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.92410	100.00000	11.89521			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	38.70646	100.00000	38.61268			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	40.39857	100.00000	40.30070			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.04470	2.76000	100.03725			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.57039	100.00000	13.02705			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.75741	2.76000	105.74672			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	99.95631	8.25000	99.93447			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	40.41277	100.00000	40.31487			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	15.32472	100.00000	15.28759			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	15.32472	100.00000	15.28759			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	5.04057	100.00000	5.02935			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	111.70173	2.40000	111.69158			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200 On	20/12/2016	Spot Bond			100.00000	15.57266	100.00000	15.53493			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	64.54726	100.00000	64.39089			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	64.89606	100.00000	64.73885			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	65.72304	100.00000	65.56382			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	47.20530	100.00000	47.09094		200,000,000,000.00	2,000,000	1,000,000.00	
CLN213 On	12/10/2014	Spot Bond			100.00000	21.66888	100.00000	21.61639			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	21.75642	100.00000	21.70372			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.10187	8.52000	103.07837			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	21.97501	100.00000	21.92178			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	21.87751	100.00000	21.82451			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	9.93992	100.00000	9.91584			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	9.93992	100.00000	9.91584			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.07559	8.64500	103.05176			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	103.07559	8.64500	103.05176			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	39.93879	100.00000	39.84204			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	41.83470	100.00000	41.73336			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	13.22873	100.00000	13.19946			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	11.93540	100.00000	11.90648			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227 On	20/12/2016	Spot Bond			100.00000	12.93159	100.00000	12.90025			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	65.30462	100.00000	65.14641			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	65.32809	100.00000	65.16983			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	21.47976	100.00000	21.42772			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	21.47976	100.00000	21.42772			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	38.15200	100.00000	38.07647			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	86.25797	100.00000	86.05922			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	61.01374	100.00000	60.86594			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	61.01374	100.00000	60.86594			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.52369	100.00000	14.49494			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.00031	100.00000	8.97850			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	83.73341	100.00000	83.54609			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	9.96485	100.00000	9.94513			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	19.32998	100.00000	19.74212			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	9.22987	100.00000	9.72569			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	100.12423	9.35000	100.09938			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	100.12423	9.35000	100.09938			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	19.74212	100.00000	19.69429			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245	On	25/02/2015			100.00000	19.75961	100.00000	19.71174			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	13.43485	100.00000	13.92049			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	13.38539	100.00000	13.87114			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	17.86326	100.00000	17.81999			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	13.15782	100.00000	13.64413			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	17.42557	100.00000	17.38335			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	17.42557	100.00000	17.38335			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	17.42557	100.00000	17.38335			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	17.42557	100.00000	17.38335			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	17.42557	100.00000	17.38335			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	17.61773	100.00000	17.57505			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	10.20702	100.00000	10.18229			0.00	0	5,000,000.00
CLN257	On	26/03/2017			100.00000	10.20702	100.00000	10.18229			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	10.20702	100.00000	10.18229			0.00	0	8,000,000.00
CLN259	On	26/03/2017			100.00000	10.20702	100.00000	10.18229			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	10.20702	100.00000	10.18229			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	10.20702	100.00000	10.18229			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	104.07601	9.65000	104.04937			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263 On	20/06/2014	Spot Bond			100.00000	33.61813	100.00000	33.53669			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	26.67229	100.00000	26.60767			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	61.46913	100.00000	61.27721			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	31.33587	100.00000	31.25996			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	31.33587	100.00000	31.25996			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	10.39024	100.00000	10.35780			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	12.39475	100.00000	12.36473			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	12.64332	100.00000	13.13088			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	14.14671	100.00000	14.11244			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	10.40921	100.00000	10.38399			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	10.35081	100.00000	10.32573			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	10.40921	100.00000	10.38399			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	9.29192	100.00000	9.26291			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			100.00000	10.88882	100.00000	11.46047			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.00000	11.46047	100.00000	11.42469			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.00000	10.38585	100.00000	10.36069			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.00000	21.17451	100.00000	21.12321			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.00000	8.12416	100.00000	8.09880			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On	21/06/2015	Spot Bond			100.00000	17.52678	100.00000	17.47205			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	17.11085	100.00000	17.05742			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	15.35730	100.00000	15.30416			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	10.41631	100.00000	10.36960			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	9.87110	100.00000	9.82541			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	9.87110	100.00000	9.82541			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	9.82000	100.00000	9.77223			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	9.28489	100.00000	9.24407			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	17.68543	100.00000	17.64650			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	17.68543	100.00000	17.64650			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00031	100.00000	0.00031			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	64.37815	100.00000	64.23567			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	66.30348	100.00000	66.14286			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	66.27364	100.00000	66.11309			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.80993	100.00000	100.58540			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	97.63183	100.00000	97.41318			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	66.25872	100.00000	66.09820			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	66.25619	100.00000	66.11035			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	58.20554	100.00000	58.06454			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	58.20554	100.00000	58.06454			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.00287	100.00000	7.98349			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	64.24039	100.00000	64.09821			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	64.25492	100.00000	64.11271			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	66.27364	100.00000	66.11309			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	66.27364	100.00000	66.11309			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	15.92607	100.00000	15.88749			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	66.65892	100.00000	66.51138			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	10.90300	100.00000	10.87888			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00193	100.00000	0.00192			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00215	100.00000	0.00214			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	96.23928	100.00000	95.99124			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	96.28329	100.00000	96.03514			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	96.26443	100.00000	96.01632			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	133.86921	100.00000	133.52068			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN99	On	20/09/2012	Spot Bond			100.00000	96.30529	100.00000	96.05709			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.32767	100.00000	11.30624			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.32767	100.00000	11.30624			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.25437	100.00000	11.22710			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.25437	100.00000	11.22710			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	12.05123	100.00000	12.02203			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	11.41414	100.00000	11.38648			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	10.64280	100.00000	10.61701			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	60.47768	100.00000	60.28886			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	10.75376	100.00000	10.72770			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	10.15243	100.00000	10.10730			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	20.50482	100.00000	20.45968			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	65.73564	100.00000	65.59014			0.00	0	31,000,000.00
COJ04	On	05/06/2018	Spot Bond			100.00000	11.71181	100.00000	11.68589			0.00	0	4,210,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	14.74844	100.00000	14.71580			0.00	0	341,747,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	19.18692	100.00000	19.14446			0.00	0	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	15.38899	100.00000	15.35511			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	76.21265	100.00000	76.06263			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ12C	On	17/02/2013			5.86800	103.01893	5.86800	103.00281			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	100.00000	7.17500	99.98067			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	9.45921	100.00000	9.43629			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	17.03988	100.00000	16.99861			0.00	0	0.00
CPL006	On	10/09/2012			100.00000	99.65372	100.00000	99.39008			0.00	0	0.00
CPL007	On	01/08/2015			100.00000	16.61451	100.00000	16.54145			0.00	0	0.00
CPL008	On	27/11/2012			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
DEN37U	On	28/09/2012			100.00000	95.08712	100.00000	94.84700			0.00	0	0.00
DENG26	On	28/09/2012			100.00000	95.26153	100.00000	95.02097			0.00	0	0.00
DENG28	On	12/02/2013			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
DENG31	On	02/04/2013			100.00000	66.20530	100.00000	66.05838			0.00	0	0.00
DENG33	On	02/10/2012			100.00000	94.23952	100.00000	94.00392			0.00	0	0.00
DENG36	On	28/09/2012			100.00000	95.04092	100.00000	94.80092			0.00	0	0.00
DENG38	On	28/09/2012			100.00000	95.04092	100.00000	94.80092			0.00	0	0.00
DENG39	On	28/09/2012			100.00000	95.03630	100.00000	94.79631			0.00	0	0.00
DENG40	On	28/09/2012			100.00000	94.79605	100.00000	94.55666			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	94.13996	100.00000	93.90403			0.00	0	0.00
DRD03	On	02/07/2014			100,000.00000	0.47562	100,000.00000	0.44455			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD04	On	03/07/2015	Spot Bond			100.00000	23.72301	100.00000	23.61869			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	50.47630	100.00000	50.36519			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	21.62781	100.00000	21.57995			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.13648	100.00000	10.11416			5,100,000,000.00	51,000	81,197,697.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.06229	100.00000	10.04015			2,700,000,000.00	27,000	191,837,707.00
DVF12	On	13/10/2012	Spot Bond			100.00000	90.50998	100.00000	90.28976			800,000,000,000.00	8,000,000	4,000,000.00
E170	On	01/08/2020	Spot Bond			100.00000	14.49928	100.00000	14.46736			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	17.12117	100.00000	17.07969			0.00	0	1,000,000.00
EFC01	On	31/08/2014	Spot Bond			100.00000	16.39347	100.00000	15.73339			1,750,000,000,000.00	17,500,000	17,500,000.00
EFC02	On	31/08/2015	Spot Bond			100.00000	6.91599	100.00000	6.63753			7,200,000,000,000.00	72,000,000	125,000,000.00
EFC03	On	31/08/2016	Spot Bond			100.00000	2.91768	100.00000	2.80021			2,000,000,000,000.00	20,000,000	45,000,000.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.23090	100.00000	1.18134			0.00	0	15,000,000.00
EL15	On	29/06/2015	Spot Bond			100.00000	15.37714	100.00000	15.34271			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	102.96900	2.55000	102.95921			0.00	0	322,400,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.47765	100.00000	11.45238			562,000,000,000.00	5,620,000	2,810,000.00
EMM02	On	11/03/2021	Spot Bond			100.00000	15.71395	100.00000	15.67936			4,600,000,000,000.00	46,000,000	46,000,000.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.54808	8.00000	118.52281			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	14.86495	100.00000	14.82894			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC01 On	16/11/2012	Spot Bond			100.00000	84.39598	100.00000	84.20632			0.00	0	0.00
EQ156U On	07/09/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
EQ178U On	13/09/2012	Spot Bond			100.00000	98.93422	100.00000	98.67454			0.00	0	0.00
EQ179U On	13/09/2012	Spot Bond			100.00000	98.92220	100.00000	98.66257			0.00	0	0.00
EQ180U On	13/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
EQS01 On	18/11/2014	Spot Bond			100.00000	27.45373	100.00000	27.39258			0.00	0	0.00
EQS02 On	01/07/2015	Spot Bond			100.00000	23.42019	100.00000	23.36863			0.00	0	0.00
EQS04 On	22/09/2015	Spot Bond			100.00000	18.30240	100.00000	18.25806			0.00	0	13,000,000.00
EQS05 On	25/04/2017	Spot Bond			100.00000	11.60385	100.00000	11.56762		960,000,000,000.00	9,600,000	74,800,000.00	
ERS3A7 On	17/11/2012	Spot Bond			100.00000	83.49375	100.00000	83.30654			0.00	0	0.00
ERS3A8 On	17/11/2014	Spot Bond			100.00000	20.57015	100.00000	20.52032			0.00	0	0.00
ERS3B1 On	17/11/2012	Spot Bond			100.00000	83.73981	100.00000	83.55206			0.00	0	0.00
ERS3B2 On	17/08/2014	Spot Bond			100.00000	27.22523	100.00000	27.15928			0.00	0	0.00
ERS3C1 On	17/11/2012	Spot Bond			100.00000	83.84234	100.00000	83.65436			0.00	0	0.00
ERS3C2 On	17/08/2014	Spot Bond			100.00000	27.87613	100.00000	27.80860			0.00	0	0.00
ERSA10 On	17/08/2013	Spot Bond			100.00000	55.78939	100.00000	55.65423			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond			100.00000	26.77774	100.00000	26.71286		122,000,000,000.00	1,220,000	610,000.00	
ERSA12 On	17/08/2015	Spot Bond			100.00000	15.03133	100.00000	14.99492		380,000,000,000.00	3,800,000	1,900,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA13	On	17/08/2013	Spot Bond			100.00000	55.80446	100.00000	55.66927			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	19.68035	100.00000	19.63703			1,300,000,000.00	13,000	49,513,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	103.28945	9.25000	103.26394			212,750,000.00	23,000	707,323,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	100.93239	10.00000	100.90564			0.00	0	273,296,875.00
ES26	On	02/04/2026	Spot Bond			7.85000	103.18429	7.85000	103.16258			345,400,000.00	44,000	56,636,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	103.39772	7.50000	103.37703			825,457,500,000.00	110,061,000	639,425,000.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	15.24604	100.00000	8.93529			0.00	0	250,000,000.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	97.87275	100.00000	97.61854			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	10.92355	100.00000	10.89709			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.62996	100.00000	10.60421			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	56.41407	100.00000	56.27741			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	56.54029	100.00000	56.40332			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	99.95485	8.37500	99.93235			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	57.17136	100.00000	57.03286			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	30.31801	100.00000	30.25127			800,000,000.00	8,000	17,400,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.45189	100.00000	10.42875			1,300,000,000,000.00	13,000,000	6,500,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	85.50209	100.00000	85.30508			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	99.39548	100.00000	99.13183			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	11.65185	100.00000	11.62362			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	9.28862	100.00000	9.26612			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	9.97971	100.00000	9.95554			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	14.50908	100.00000	14.47697			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.57492	100.00000	10.54931			0.00	0	600,000.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	40.03198	100.00000	39.94282			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	66.95546	100.00000	66.80726			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	54.89866	100.00000	54.77783			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.29278	100.00000	3.28544			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.62054	100.00000	6.60589			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.63338	100.00000	3.62533			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.14654	100.00000	4.13737			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	26.82018	100.00000	26.76115			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	26.82018	100.00000	26.76115			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	26.82018	100.00000	26.76115			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.32754	100.00000	0.32692			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02179	100.00000	0.02175			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02009	100.00000	0.02005			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014	Spot Bond			100.00000	34.04808	100.00000	33.97272			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	58.94665	100.00000	58.80385			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	12.95994	100.00000	13.44672			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	34.65107	100.00000	34.58246			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	30.86844	100.00000	30.80732			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	12.64332	100.00000	13.13088			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	12.64332	100.00000	13.13088			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	9.76656	100.00000	12.16736			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	12.45534	100.00000	12.94335			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	12.33636	100.00000	12.30647			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	55.02223	100.00000	54.88894			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	15.82235	100.00000	15.78403			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.00000	10.81800	100.00000	10.79179			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.00000	11.77573	100.00000	11.74720			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.00000	34.21751	100.00000	34.13461			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			100.00000	9.32266	100.00000	9.29103			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	8.95585	100.00000	8.92189			0.00	0	0.00
FRC117	On	15/06/2016	Spot Bond			100.00000	15.64876	100.00000	15.61084			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118 On	20/06/2017	Spot Bond			100.00000	11.74654	100.00000	11.71808			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	13.96567	100.00000	13.93185			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	14.95844	100.00000	14.92221			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	11.24430	100.00000	11.21706			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	12.62251	100.00000	12.59193			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	16.34833	100.00000	16.30873			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.82931	100.00000	10.79356			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.03564	100.00000	7.00539			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	13.33433	100.00000	13.28460			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.65654	100.00000	15.59815			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	12.19146	100.00000	12.14600			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.92096	100.00000	12.87277			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.93920	100.00000	14.88349			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.95440	100.00000	13.90236			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.53495	100.00000	15.47703			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	16.41034	100.00000	16.34915			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.81791	100.00000	14.75882			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.31580	100.00000	14.25624			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC136	On	20/09/2017			100.00000	12.95496	100.00000	12.90106			0.00	0	0.00
FRC137	On	20/09/2017			100.00000	12.73819	100.00000	12.68519			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	15.67664	100.00000	15.61142			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	15.49599	100.00000	15.43152			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	15.00224	100.00000	14.93982			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	15.63540	100.00000	15.56739			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	12.69583	100.00000	12.63407			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	11.23244	100.00000	11.17383			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	9.53829	100.00000	9.48853			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	15.24431	100.00000	15.15685			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	13.51640	100.00000	13.34839			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	5.70223	100.00000	5.63135			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	3.90184	100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	34.60759	100.00000	34.53100			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	29.69068	100.00000	29.61875			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	19.33297	100.00000	19.28614			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	15.92202	100.00000	15.88346			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	41.39823	100.00000	41.29793			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC42	On	25/11/2012	Spot Bond			6.90500	101.30805	6.90500	101.28913			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	10.68326	100.00000	10.65737			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	61.44528	100.00000	61.29642			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	31.54841	100.00000	31.47198			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.30630	100.00000	9.28376			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.45735	5.87500	100.44154			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	12.58407	100.00000	12.55359			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	12.68833	100.00000	12.65760			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.84288	100.00000	4.83223			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	23.97979	100.00000	23.93442			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.43799	100.00000	4.42821			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.20954	100.00000	6.19587			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	96.26757	100.00000	96.01946			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	12.18353	100.00000	12.16048			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	96.33344	100.00000	96.08705			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.39273	100.00000	10.36756			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	18.64617	100.00000	18.60100			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On	15/06/2016	Spot Bond			100.00000	18.86606	100.00000	18.82035			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	17.00280	100.00000	16.96161			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.83459	4.73000	105.81831			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	96.78872	100.00000	96.54117			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	17.23426	100.00000	17.19251			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	11.24038	100.00000	11.21314			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.51458	100.00000	12.48426			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	27.44786	100.00000	27.38137			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	14.22895	100.00000	14.19448			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	13.78878	100.00000	13.75537			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	95.88052	100.00000	95.63530			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	95.86872	100.00000	95.62353			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	63.47277	100.00000	63.34711			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	63.47719	100.00000	63.35152			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	63.49486	100.00000	63.36915			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	64.40451	100.00000	64.24849			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.08364	100.00000	10.06367			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.42176	100.00000	14.39320			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On	20/03/2017	Spot Bond			100.00000	10.07331	100.00000	10.05337			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	18.92834	100.00000	18.89085			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.94163	100.00000	14.91206			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.03909	100.00000	13.52568			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	57.59599	100.00000	57.45645			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	59.91716	100.00000	59.77201		1,530,000,000,000.00	0.00	15,300,000	6,310,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	57.66371	100.00000	57.52403			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	59.99010	100.00000	59.84478			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	57.83044	100.00000	57.69035			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	57.88255	100.00000	57.74232			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	58.42962	100.00000	58.28808			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	59.10175	100.00000	58.95858			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	59.52378	100.00000	59.37959			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	22.12637	100.00000	22.07708			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	46.35719	100.00000	46.24488			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	29.44319	100.00000	29.37187			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.45256	100.00000	16.40119			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.13267	100.00000	13.10086			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17	On	04/04/2017	Spot Bond			100.00000	8.90672	100.00000	8.87891			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	7.57230	100.00000	7.55395			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.18185	100.00000	10.16253			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.62054	100.00000	6.60589			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.62054	100.00000	6.60589			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.62054	100.00000	6.60589			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	2.97824	100.00000	2.97168			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.40358	100.00000	7.38564			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.21352	100.00000	3.20635			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.04420	100.00000	12.01502			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.78076	100.00000	10.75465			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	87.86768	100.00000	87.65947			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	58.71619	100.00000	58.57395			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.30507	100.00000	7.28737			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	44.35640	100.00000	44.24895			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.46498	2.00000	103.45667			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	62.38141	100.00000	62.23029			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	63.85688	100.00000	63.70218			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS67	On	25/05/2013	Spot Bond			100.00000	53.38284	100.00000	53.21618			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.80518	100.00000	0.80267			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	10.82449	100.00000	10.79070			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	66.52108	100.00000	66.31340			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	65.69422	100.00000	65.48912			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.09751	100.00000	7.07535			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.27011	100.00000	17.21619			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	16.75843	100.00000	16.70611			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	31.41991	100.00000	31.31964			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.51683	100.00000	15.46838			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	28.85751	100.00000	28.72921			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	51.72987	100.00000	51.49735			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	30.62097	100.00000	30.55357			300,000,000.00	3,000	2,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	24.27047	100.00000	24.21704			1,000,000,000.00	10,000	2,100,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	100.24363	9.00000	100.21673			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.84652	8.00000	105.82121			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.15830	100.00000	15.12475			400,000,000,000.00	4,000,000	2,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.71743	9.00000	101.70108			117,000,000.00	13,000	6,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			100.00000	12.83899	100.00000	12.81058			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	9.66899	100.00000	9.64770			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.83722	100.00000	10.81323			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	12.33183	100.00000	12.30196			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	16.83016	100.00000	16.77761			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.60831	9.48500	103.58209			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	69.79707	100.00000	74.25081			0.00	0	0.00
GOVEX1	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	74.60304	100.00000	74.45930			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	74.79883	100.00000	74.65691			0.00	0	0.00
GPT17	On	28/08/2012	Spot Bond			100.00000	68.61001	100.00000	68.61000			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	87.73890	100.00000	87.53390			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	101.16022	100.00000	100.88607			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	101.17674	100.00000	100.90255			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	101.28254	100.00000	101.00806			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	82.99965	100.00000	82.81397			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA292	On	15/02/2013			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
GRA297	On	17/09/2012			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
GRA298	On	15/11/2012			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
GRB88	On	25/10/2013			100.00000	51.62912	100.00000	51.40207			0.00	0	0.00
GRD164	On	18/01/2013			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.13828	100.00000	8.11856			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.15161	100.00000	10.12702			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	83.03034	100.00000	82.84459			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	83.05080	100.00000	82.86500			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	83.10195	100.00000	82.91604			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	83.28609	100.00000	83.09977			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	23.91184	100.00000	23.85391			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02	On	13/05/2016	Spot Bond			100.00000	10.09789	100.00000	10.07343			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	13.53599	100.00000	13.50320			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	11.01991	100.00000	10.99322			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	20.66643	100.00000	20.61636			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	11.39463	100.00000	11.36702			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	18.15493	100.00000	18.07508			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	90.50461	100.00000	90.28705			0.00	0	0.00
HM1B5U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On	19/07/2045	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On	19/07/2013	Spot Bond			100.00000	59.55838	100.00000	59.41410			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	59.55838	100.00000	59.41410			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	53.93485	100.00000	53.83280			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	59.61018	100.00000	59.49709			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	60.33996	100.00000	60.19379			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	16.78299	100.00000	16.74233			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	18.31264	100.00000	18.26828			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	59.68774	100.00000	59.54315			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	60.47472	100.00000	60.32822			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4On	19/07/2015	Spot Bond				100.00000	17.13637	100.00000	17.09486			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond				100.00000	18.66603	100.00000	18.62081			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond				100.00000	59.85484	100.00000	59.70984			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	60.71728	100.00000	60.57020			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	17.59073	100.00000	17.54811			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	19.12039	100.00000	19.07407			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	60.44777	100.00000	60.30133			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	61.04070	100.00000	60.89282			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	18.14605	100.00000	18.10209			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	61.17545	100.00000	61.02726			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	62.25350	100.00000	62.10268			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.53988	100.00000	10.51668			8,600,000,000.00	86,000	32,000,538.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.62054	100.00000	6.60589			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.61492	100.00000	6.60028			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	9.86042	100.00000	9.83871			500,000,000.00	5,000	30,300,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	9.86042	100.00000	9.83871			0.00	0	0.00
I2025	On	31/01/2025	Spot Bond			2.00000	100.59949	2.00000	100.59143			196,600,000,000.00	98,300,000	51,300,000.00
I2038	On	31/01/2038	Spot Bond			2.25000	100.61912	2.25000	100.61036			1,575,000,000,000.00	700,000,000	360,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	31/12/2050	Spot Bond			2.50000	100.70320	2.50000	100.69332			2,000,000,000,000.00	800,000,000	400,000,000.00
IB42	On	15/06/2017	Spot Bond			100.00000	9.58098	100.00000	9.55106			0.00	0	60,000,000.00
IBC01	On	16/03/2015	Spot Bond			100.00000	17.13234	100.00000	17.09984			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	97.58109	100.00000	97.32763			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	99.07645	100.00000	98.81504			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	26.50047	100.00000	26.44213			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	66.07620	100.00000	65.91612			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	18.76744	100.00000	18.72197			0.00	0	10,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	17.79808	100.00000	17.75497			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	63.51568	100.00000	63.36182			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	45.21335	100.00000	45.10383			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	31.64422	100.00000	31.56755			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	38.68534	100.00000	38.60019			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	18.84193	100.00000	18.80046			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.43637	100.00000	15.40240			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	35.40180	100.00000	35.32345			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	28.41630	100.00000	28.34747			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	26.55054	100.00000	26.48622			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	105.95335	1.75000	105.94555			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.24252	8.27000	100.22045			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	19.89743	100.00000	19.84923			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.13956	100.00000	9.11742			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.36854	100.00000	5.35672			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	2.97824	100.00000	2.97168			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.70526	100.00000	16.65310			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.04417	100.00000	9.01594			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.55398	8.76500	103.52972			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.65672	100.00000	17.60160			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	63.28539	100.00000	63.14609			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	17.87223	100.00000	17.83267			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	17.87223	100.00000	17.83267			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.38994	5.00000	100.37646			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	13.68539	100.00000	13.63746			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	13.45804	100.00000	13.41090			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	22.23728	100.00000	22.18808			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	23.39697	100.00000	23.34028			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On	29/12/2014	Spot Bond			100.00000	23.39697	100.00000	23.34028			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.56203	100.00000	10.52906			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.76920	100.00000	8.74795			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	56.44035	100.00000	56.14004			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	55.46524	100.00000	55.21592			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	53.53701	100.00000	53.29366			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	24.41474	100.00000	24.36101			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	62.31669	100.00000	62.17951			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.06264	100.00000	15.02615			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	93.63707	100.00000	93.40414			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	92.03055	100.00000	91.80553			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	90.47822	100.00000	90.26073			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	70.64357	100.00000	70.50954			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On	21/08/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
IND235	On	28/08/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	53.81720	100.00000	53.58054			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF002	On	05/02/2013	Spot Bond			100.00000	74.70000	100.00000	74.40591			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	56.16938	100.00000	56.03331			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.03783	100.00000	15.99898			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.53917	100.00000	17.49668			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.35068	100.00000	16.31107			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	85.33185	100.00000	85.14389			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	99.08425	100.00000	98.82211			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	10.08524	100.00000	10.06081			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	74.75856	100.00000	74.61672			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	26.91289	100.00000	26.84769			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	11.03879	100.00000	11.01205			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	99.54871	100.00000	99.28324			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	98.45987	100.00000	98.20009			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	96.88976	100.00000	96.63810			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	95.61719	100.00000	95.28633			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.66400	6.50000	100.65221			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On	03/04/2013	Spot Bond			100.00000	61.20930	100.00000	61.01819			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	97.38676	100.00000	97.13512			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	59.26857	100.00000	59.08352			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	96.84211	100.00000	96.50350			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	97.04414	100.00000	96.71066			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	96.74069	100.00000	96.40938			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.69603	100.00000	10.65947			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	80.82500	100.00000	80.30689			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	20.31905	100.00000	20.18663			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	86.56491	100.00000	86.36312			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	58.08548	100.00000	57.94476			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	39.50177	100.00000	39.40607			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	39.50177	100.00000	39.40607			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	41.93783	100.00000	41.83625			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	34.91733	100.00000	34.83273			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	25.01765	100.00000	24.95704			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	20.42054	100.00000	20.37107			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	47.05642	100.00000	46.94242			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On	13/04/2015	Spot Bond			100.00000	16.33902	100.00000	18.61300			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.08219	100.00000	13.42259			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	8.90586	100.00000	11.28640			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.30040	8.80000	103.27610			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	37.83612	100.00000	37.75283			1,800,000,000.00	18,000	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	14.72087	100.00000	14.68521			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.19602	100.00000	15.16257			858,000,000,000.00	8,580,000	19,390,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	21.21611	100.00000	21.16473			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	19.13701	100.00000	19.09065			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	21.39009	100.00000	21.34275			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.77948	100.00000	10.75337			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.21871	100.00000	8.19880			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.21546	2.75000	100.20803			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.82229	2.60000	103.81217			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.43763	100.00000	8.41128			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	10.06815	100.00000	10.02388			120,000,000,000.00	1,200,000	600,000.00
IV024	On	27/07/2022	Spot Bond			100.00000	9.02423	100.00000	8.98454			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	70.44878	100.00000	70.29286			816,200,000,000.00	8,162,000	4,081,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On	31/03/2013	Spot Bond			100.00000	63.17445	100.00000	63.02141			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	18.80000	100.00000	18.75862			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.04551	100.00000	10.02118			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.61544	2.60000	102.60215			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	48.68304	100.00000	48.57500			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA241	On	11/10/2012	Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126		600,000,000,000.00	6,000,000	6,000,000	6,000,000.00
IVA248	On	29/11/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	62.65830	100.00000	62.50651			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.52891	100.00000	7.51067			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	28.25364	100.00000	28.18519			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	10.15350	100.00000	10.10885			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	83.28984	100.00000	82.91296			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	53.81720	100.00000	53.58054			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	74.62705	100.00000	74.33668			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	60.53313	100.00000	60.38648			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02U	On	30/04/2013			100.00000	60.17711	100.00000	60.03133			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	74.26104	100.00000	74.11877			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	76.79182	100.00000	76.62370			0.00	0	0.00
KSB007	On	31/08/2017			100.00000	3.12499	100.00000	3.12499			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	72.62449	100.00000	72.48536			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	67.43467	100.00000	67.28543			0.00	0	0.00
KW01	On	31/10/2027			100.00000	17.62554	100.00000	17.58675			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	40.55656	100.00000	40.45831			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	17.45760	100.00000	17.41530			0.00	0	2,000,000.00
LGL02	On	13/08/2017			100.00000	13.68789	100.00000	13.63643		1,500,000,000.00		15,000	10,000,000.00
LGL1	On	12/09/2012			100.00000	100.60614	100.00000	100.34138			0.00	0	5,700,000.00
MAQ007	On	27/01/2013			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
MAQ008	On	09/02/2013			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
MAQ015	On	23/08/2013			100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
MAQ016	On	12/09/2012			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
MAQ017	On	28/09/2012			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
MAQ018	On	11/01/2013			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
MAQ019	On	08/11/2012			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ020On	02/08/2013	Spot Bond			100.00000	53.58054	100.00000	53.34491			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	61.03708	100.00000	60.88922			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	29.84651	100.00000	29.77420			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	54.71992	100.00000	54.58736			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	26.36272	100.00000	26.29885			0.00	0	1,000,000.00
MBF026 On	05/10/2012	Spot Bond			100.00000	92.16817	100.00000	91.93947			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	21.85450	100.00000	21.80156			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	18.12931	100.00000	18.07270			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	87.15930	100.00000	86.95708			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	87.27669	100.00000	87.07372			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	40.45491	100.00000	40.35691			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	90.62572	100.00000	90.40522			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	82.27755	100.00000	82.09552			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	40.48050	100.00000	40.38243			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	83.51361	100.00000	83.32761			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	38.45985	100.00000	38.36668			0.00	0	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	29.55898	100.00000	29.48737			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	16.33551	100.00000	16.29594			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	20.23157	100.00000	20.18255			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.14934	100.00000	4.13929			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.13022	100.00000	10.10568			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.56248	8.00000	108.53922			24,000,000.00	3,000	3,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	97.65572	100.00000	97.40140			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	24.15582	100.00000	24.09731			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	26.41802	100.00000	26.35955			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	26.47802	100.00000	26.41942			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.21856	100.00000	13.18930			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.77267	100.00000	8.75336			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.63128	100.00000	8.61228			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.41198	8.59000	103.38823			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.37366	9.34000	101.34852			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.47054	10.01000	101.44360			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	25.03323	100.00000	24.97783			0.00	0	71,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	13.86141	100.00000	13.82783			0.00	0	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	8.48739	100.00000	8.46683			0.00	0	0.00
MFS1B	On	20/09/2019	Spot Bond			100.00000	12.31132	100.00000	12.28150			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	20.01876	100.00000	19.97470			500,000,000.00	5,000	28,800,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	16.89463	100.00000	16.84189			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	102.13665	8.78500	102.11267			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	66.18019	100.00000	66.01986			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	103.95281	8.00000	103.93054			56,000,000.00	7,000	10,700,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	30.97809	100.00000	30.90990			700,000,000.00	7,000	4,200,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	19.20716	100.00000	19.16488			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	12.96397	100.00000	12.93544			702,600,000,000.00	7,026,000	7,810,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	46.12035	100.00000	46.01827			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.00287	100.00000	5.98833			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10270	100.00000	0.10246			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.28777	100.00000	6.27255			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.36547	100.00000	6.35005			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	5.89926	100.00000	5.88497			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302	On	14/08/2020			100.00000	5.96143	100.00000	5.94698			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	6.06503	100.00000	6.05034		100,000,000,000.00	1,000,000	500,000.00	
N4A308	On	14/08/2020			100.00000	6.11683	100.00000	6.10201			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	6.17899	100.00000	6.16402			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	6.33439	100.00000	6.31905			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	6.43800	100.00000	6.42240			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	6.55196	100.00000	6.53609			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	6.65556	100.00000	6.63944			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	6.70737	100.00000	6.69111			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	7.32898	100.00000	7.31122			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	8.05420	100.00000	8.03468			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.10270	100.00000	0.10246			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.10270	100.00000	0.10246			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	28.32944	100.00000	28.26081			0.00	0	50,000,000.00
NBK11B	On	27/10/2014			100.00000	20.18186	100.00000	20.13297			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	19.09368	100.00000	19.04743			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	8.64947	100.00000	8.62851			0.00	0	0.00
NBK14B	On	27/08/2015			100.00000	14.44761	100.00000	100.00000		25,000,000,000,000.00	250,000,000	250,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15B	On	27/08/2017			100.00000	8.07933	100.00000	100.00000			59,360,000,000,000.00	593,600,000	561,000,000.00
NBK1B	On	09/09/2012			100.00000	99.37190	100.00000	99.10831			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	22.80735	100.00000	22.75714			0.00	0	49,000,000.00
NBK2B	On	15/09/2015			100.00000	15.43048	100.00000	15.39311			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	16.97211	100.00000	16.93474			5,460,700,000,000.00	54,607,000	511,000,000.00
NBK4	On	28/10/2024			100.00000	0.02179	100.00000	0.02175			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	60.35614	100.00000	60.20992			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	23.59171	100.00000	23.53950			0.00	0	9,400,000.00
NBK6B	On	19/04/2015			100.00000	16.88395	100.00000	16.84305			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	8.63364	100.00000	8.61273			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	37.51647	100.00000	37.43389			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	30.78471	100.00000	30.71013			0.00	0	20,000,000.00
NBK9A	On	23/03/2016			100.00000	18.30805	100.00000	18.26776			0.00	0	14,600,000.00
NBK9B	On	23/03/2016			100.00000	11.92015	100.00000	11.89127			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	75.19237	100.00000	75.02400			0.00	0	0.00
NCLN17	On	24/01/2013			100.00000	88.03467	100.00000	87.82753			0.00	0	0.00
NCLN19	On	07/03/2013			100.00000	67.13904	100.00000	66.97639			0.00	0	0.00
NCLN43	On	28/08/2014			100.00000	25.04752	100.00000	25.00000			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
NCLN44 On	17/09/2014	Spot Bond			100.00000	41.67316	100.00000	41.59432			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	23.88913	100.00000	23.84393			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	22.65535	100.00000	22.61248			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	20.17486	100.00000	20.12599			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	66.11158	100.00000	65.95142			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	64.07094	100.00000	63.91573			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	63.87584	100.00000	63.72109			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	63.87584	100.00000	63.72109			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	63.87584	100.00000	63.72109			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	18.29347	100.00000	18.24915			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.69444	100.00000	17.65157			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.33402	100.00000	17.29203			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	19.08206	100.00000	19.03584			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.48139	100.00000	10.46156			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	15.02397	100.00000	14.98757			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.32378	100.00000	10.30425			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	12.90300	100.00000	12.87174			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.57169	100.00000	13.53881			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN66	On	29/01/2016			100.00000	12.82936	100.00000	12.79828			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	12.45865	100.00000	12.42847			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	92.37393	100.00000	92.22275			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	7.47146	100.00000	7.45729			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	44.80687	100.00000	44.69833			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	30.12144	100.00000	30.06181			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	30.04048	100.00000	29.98101			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	19.18722	100.00000	19.10191			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	9.11389	100.00000	9.07380			0.00	0	0.00
NED11	On	17/09/2015			100.00000	22.69351	100.00000	22.64356			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	97.34151	100.00000	97.08867			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	81.34397	100.00000	81.17199			0.00	0	0.00
NED6	On	20/09/2013			100.00000	52.23633	100.00000	52.12134			0.00	0	0.00
NED8	On	08/02/2014			100.00000	37.59258	100.00000	37.50984			0.00	0	5,800,000.00
NED9	On	06/07/2017			100.00000	8.45693	100.00000	8.43644			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	19.34692	100.00000	19.30434			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	10.39002	100.00000	10.36485			0.00	0	0.00
NET41	On	16/02/2013			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10	On	08/12/2016	Spot Bond			100.00000	9.76400	100.00000	9.74215			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	10.27135	100.00000	10.24875			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	10.70390	100.00000	10.67797			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	98.48467	6.82500	98.46656			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	99.30318	6.58500	99.28556			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	54.86375	100.00000	54.73084			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	15.39534	100.00000	15.34727			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	10.90713	100.00000	10.88070			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	99.31219	6.92500	99.29367			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	55.04244	100.00000	54.90910			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	15.60275	100.00000	15.55404			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	11.11034	100.00000	11.08343			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	99.32277	7.32500	99.30318			0.00	0	0.00
NQ1C13	On	22/05/2013	Spot Bond			100.00000	55.28069	100.00000	55.14677			0.00	0	0.00
NQ1C14	On	22/05/2015	Spot Bond			100.00000	15.98483	100.00000	15.93492			0.00	0	0.00
NQF1A7	On	22/11/2012	Spot Bond			100.00000	82.47479	100.00000	82.29192			0.00	0	0.00
NQF1A9	On	22/05/2013	Spot Bond			100.00000	55.31544	100.00000	55.18143			0.00	0	0.00
NQF1B7	On	22/11/2012	Spot Bond			100.00000	82.59646	100.00000	82.41332			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B9On	22/05/2013	Spot Bond			100.00000	55.51398	100.00000	55.37950			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	82.65729	100.00000	82.47401			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	55.76216	100.00000	55.62707			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	56.08478	100.00000	55.94892			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	8.55990	100.00000	8.53916			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	98.55261	8.21500	98.53083			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	54.11511	100.00000	53.99458			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	37.57534	100.00000	37.49263		1,600,000,000,000.00	16,000,000	128,200,000.00	
NRA018 On	30/11/2018	Spot Bond			100.00000	15.50373	100.00000	15.46942			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	66.95546	100.00000	66.80726			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	16.01616	100.00000	15.98091			0.00	0	2,400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.54734	100.00000	7.53044			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	14.95351	100.00000	14.92042			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	60.42706	100.00000	60.28067			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	29.43761	100.00000	29.36630			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	29.28011	100.00000	29.20918			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	10.80094	100.00000	10.77478			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	20.36785	100.00000	20.31851			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC14	On	26/07/2013	Spot Bond			100.00000	55.27865	100.00000	55.03556			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			100.00000	17.08091	100.00000	17.00580			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	12.34440	100.00000	12.31449			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	12.39671	100.00000	12.36668			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	12.42811	100.00000	12.39799			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	13.18149	100.00000	13.14956			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	14.01859	100.00000	13.98462			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	19.25042	100.00000	19.20379			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	18.75664	100.00000	18.71512			1,100,000,000.00	11,000	92,400,000.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	58.79229	100.00000	58.64986			0.00	0	0.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	28.92239	100.00000	28.85233			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	58.71375	100.00000	58.57152			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	28.71043	100.00000	28.64087			0.00	0	0.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	12.21543	100.00000	12.18585			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	87.33328	100.00000	87.12971			0.00	0	0.00
OTCA2U	On	31/07/2016	Spot Bond			100.00000	4.43381	100.00000	4.41431			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	87.68507	100.00000	87.48067			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	12.14990	100.00000	12.12691			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On	06/04/2015	Spot Bond			100.00000	18.73254	100.00000	18.68716			0.00	0	0.00
PCF03U	On	02/03/2016	Spot Bond			100.00000	4.35558	100.00000	4.34503			0.00	0	0.00
PMM02	On	13/06/2013	Spot Bond			100.00000	65.26326	100.00000	65.05727			0.00	0	0.00
PMM03	On	27/09/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
PNP05	On	21/08/2013	Spot Bond			100.00000	48.52711	100.00000	48.41942			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.00000	83.43990	100.00000	83.25448			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	31.62526	100.00000	31.54864			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	81.03308	100.00000	80.86213			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	97.05283	100.00000	96.80140			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	64.98252	100.00000	64.82509			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	65.15812	100.00000	65.00027			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	44.77722	100.00000	44.66875			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	97.10063	100.00000	96.84906			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	31.78641	100.00000	31.70940			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	81.20864	100.00000	81.03732			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	65.45080	100.00000	65.29225			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	44.85787	100.00000	44.74919			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1B	On	15/12/2012			100.00000	97.18425	100.00000	96.93248			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	32.14663	100.00000	32.06876			0.00	0	0.00
PR2C4D	On	15/06/2013			100.00000	65.97762	100.00000	65.81780			0.00	0	0.00
PR2D1B	On	15/12/2012			100.00000	97.39933	100.00000	97.14700			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	32.54477	100.00000	32.46593			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	66.44592	100.00000	66.28495			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	38.36866	100.00000	38.27571			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	93.11971	100.00000	92.88632			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	93.14263	100.00000	92.90920			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	93.23434	100.00000	93.00068			0.00	0	0.00
R009P	On	15/09/2014			100.00000	19.02680	100.00000	18.98491			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00205	100.00000	0.00205			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.56000	128.08904	5.47500	128.33736		154,563,969,000,000.00	799,275,000	23,513,855,407.00	
R158P	On	15/09/2015			100.00000	8.45635	100.00000	8.43774			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.75838	100.00000	3.75011			0.00	0	0.00
R179	On	01/08/2013			100.00000	53.18222	100.00000	53.06516			0.00	0	0.00
R186	On	21/12/2026			7.55500	127.45005	7.45500	128.44758		53,183,211,836,380.00	039,472,116	8,959,710,468.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On	21/12/2026	Spot Bond			100.00000	0.00091	100.00000	0.00091			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00041	100.00000	0.00040			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.55731	94.86756	218.55010	94.48484			0.00	0	1,031,208,000.00
R197	On	07/12/2023	Spot Bond			1.52000	269.55036	1.52000	269.53217		135,836,320,000.00		89,366,000	197,979,000.00
R201	On	21/12/2014	Spot Bond			4.96000	109.81861	4.87500	109.99746		3,272,360,000,000.00		659,750,000	4,356,686,308.00
R202	On	07/12/2033	Spot Bond			2.12000	197.97431	2.12000	197.95772		82,680,000,000.00		39,000,000	1,144,308,000.00
R2023	On	28/02/2023	Spot Bond			8.00000	98.13632	8.00000	98.08135		4,576,800,000,000.00		572,100,000	3,314,300,000.00
R203	On	15/09/2017	Spot Bond			6.05500	113.16151	5.97000	113.52974		11,824,759,243,500.00		952,891,700	5,926,442,000.00
R204	On	21/12/2018	Spot Bond			6.35500	109.93781	6.26500	110.40631		6,568,148,606,500.00		033,540,300	4,149,037,698.00
R2048	On	28/02/2048	Spot Bond			8.75000	99.86415	8.75000	99.79630		5,241,250,000,000.00		599,000,000	1,069,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	29.32988	100.00000	29.25883			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.10500	104.05607	5.02000	104.15641		5,768,037,400,000.00		129,880,000	2,004,869,474.00
R207	On	15/01/2020	Spot Bond			6.65500	104.30049	6.56000	104.84241		12,219,668,758,000.00		836,163,600	7,231,165,000.00
R208	On	31/03/2021	Spot Bond			6.82000	102.32729	6.72000	102.95152		10,890,803,440,000.00		596,892,000	7,760,841,311.00
R209	On	31/03/2036	Spot Bond			8.23000	82.10096	8.10500	83.17761		16,024,048,670,000.00		947,029,000	9,848,407,386.00
R210	On	31/03/2028	Spot Bond			1.87000	153.03442	1.87000	153.02262		68,105,400,000.00		36,420,000	110,529,000.00
R211	On	31/01/2017	Spot Bond			0.60000	120.99774	0.60000	120.99260		125,910,000,000.00		209,850,000	1,425,982,000.00
R212	On	31/01/2022	Spot Bond			1.46000	124.13874	1.45000	124.23438		310,965,400,000.00		212,990,000	934,403,454.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.03500	90.07977	7.91500	91.13212			20,557,852,830,000.00	558,538,000	3,836,175,000.00
R214	On	28/02/2041	Spot Bond			6.50000	99.96543	6.50000	99.94815			3,013,705,500,000.00	463,647,000	4,963,725,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	64.21544	100.00000	64.07409			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	42.81029	100.00000	42.71606			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	28.54019	100.00000	28.47737			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	19.02680	100.00000	18.98491			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.68453	100.00000	12.65661			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.45635	100.00000	8.43774			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.63757	100.00000	5.62516			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.75838	100.00000	3.75011			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	51.78602	100.00000	51.67141			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	34.52401	100.00000	34.44761			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	23.01601	100.00000	22.96507			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	15.34401	100.00000	15.31005			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.22934	100.00000	10.20670			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.81956	100.00000	6.80447			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C	On	21/06/2016	Spot Bond			100.00000	4.54637	100.00000	4.53631			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.03091	100.00000	3.02421			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.02061	100.00000	2.01614			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.34707	100.00000	1.34409			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.89805	100.00000	0.89606			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.59870	100.00000	0.59737			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.39913	100.00000	0.39825			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.26609	100.00000	0.26550			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.17739	100.00000	0.17700			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11826	100.00000	0.11800			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07884	100.00000	0.07867			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05256	100.00000	0.05244			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03504	100.00000	0.03496			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02336	100.00000	0.02331			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01557	100.00000	0.01554			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01038	100.00000	0.01036			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00692	100.00000	0.00691			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00461	100.00000	0.00460			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	0.00308	100.00000	0.00307			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00205	100.00000	0.00205			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00137	100.00000	0.00136			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00091	100.00000	0.00091			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00061	100.00000	0.00061			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00041	100.00000	0.00040			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	34.88208	100.00000	34.79757			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	61.24390	100.00000	61.09554			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	13.90487	100.00000	13.87119			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	17.75513	100.00000	17.69970			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.03232	100.00000	2.02339			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	100.20049	100.00000	99.93258			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	98.82111	100.00000	98.56105			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	66.82078	100.00000	66.61215			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	66.78364	100.00000	66.57051			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	17.33661	100.00000	17.29462			0.00	0	4,000,000.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	48.86581	100.00000	48.65092			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	96.81907	100.00000	96.57018			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES05	On	17/10/2012	Spot Bond			100.00000	89.58260	100.00000	89.36674			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	21.69134	100.00000	21.63879			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	103.07125	5.87500	103.05510			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.00000	84.77208	100.00000	84.58072			0.00	0	0.00
RES12	On	20/08/2015	Spot Bond			100.00000	15.32737	100.00000	15.25997			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	31.03758	100.00000	32.69944			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	69.56349	100.00000	69.39496			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	67.38930	100.00000	67.22605			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	23.01609	100.00000	22.96033			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	12.79197	100.00000	12.76665			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.38029	100.00000	12.35031			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	14.20370	100.00000	14.16929			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	14.20370	100.00000	14.16929			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	59.23293	100.00000	58.97245			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	49.81387	100.00000	49.59481			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	34.22249	100.00000	34.13959			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	33.75633	100.00000	33.68950			60,000,000,000.00	600,000	300,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG02	On	25/11/2014	Spot Bond			100.00000	21.07094	100.00000	21.01989			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.53657	5.25000	100.52240			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.46998	100.00000	0.46885			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.56070	100.00000	2.55449			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	89.84375	100.00000	89.66862			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.37928	100.00000	13.34967			0.00	0	9,400,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.89447	100.00000	7.87949			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	82.82927	100.00000	82.64439			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	16.27116	100.00000	16.23535			0.00	0	32,200,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	9.47722	100.00000	9.94777			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.33698	8.00000	109.31356			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.76568	100.00000	7.74687			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	9.23774	100.00000	9.21536			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	9.21072	100.00000	9.18165			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	21.74940	100.00000	21.70152			0.00	0	18,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	66.96887	100.00000	66.82066			176,600,000,000.00	1,766,000	3,583,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.44526	100.00000	12.41772			0.00	0	7,500,000.00
SBKI11	On	09/04/2014	Spot Bond			5.75000	122.94131	5.75000	122.91904			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	46.05341	100.00000	45.95203			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	64.44025	100.00000	64.29764			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	26.82018	100.00000	26.76115			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	26.82018	100.00000	26.76115			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	26.82018	100.00000	26.76115			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	66.85837	100.00000	66.71120			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.45258	100.00000	13.42296			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	26.82018	100.00000	26.76115			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	26.82018	100.00000	26.76115			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	66.95546	100.00000	66.80726			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	66.95546	100.00000	66.80726			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.36008	100.00000	9.33742			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	31.51486	100.00000	31.43852			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	24.75850	100.00000	24.69853			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.89710	100.00000	10.87070			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN52	On	03/07/2013	Spot Bond			100.00000	63.33282	100.00000	63.17940			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	38.91871	100.00000	38.82444			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.16074	100.00000	14.12957			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	38.90767	100.00000	38.81342			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.44793	100.00000	10.42262			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.79290	100.00000	8.77160			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.89408	100.00000	0.89210			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.29622	100.00000	9.27370			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	11.87965	100.00000	11.85335			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	102.86472	10.05000	102.83732			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.77700	100.00000	8.74960			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	18.95315	100.00000	19.36621		2,020,000,000,000.00	20,200,000	10,100,000.00	
SBS23	On	23/05/2017	Spot Bond			100.00000	9.08879	100.00000	9.66795			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.11332	100.00000	7.62420			0.00	0	800,000,000.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.52521	8.00000	104.51026		64,000,000.00	8,000	4,000,000.00	
SBS3	On	25/05/2026	Spot Bond			100.00000	10.13315	100.00000	10.11085			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	10.89086	100.00000	10.86689			0.00	0	1,600,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	71.29967	100.00000	71.14273			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	16.71920	100.00000	16.68240			900,600,000,000.00	9,006,000	8,900,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	61.64898	100.00000	61.51167			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.62054	100.00000	6.60589			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.36854	100.00000	5.35672			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	12.10301	100.00000	12.07370			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	79.45025	100.00000	79.29446			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.70105	100.00000	2.69451			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04332	100.00000	0.04320			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.66400	6.50000	100.65221			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	11.95791	100.00000	11.92894			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	63.21470	100.00000	63.06156			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.70198	100.00000	17.65909			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.70440	100.00000	10.67846			0.00	0	100,000,000.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.42472	8.75000	102.40863			0.00	0	800,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	51.30301	100.00000	51.19008			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	13.57820	100.00000	13.54832			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	57.06831	100.00000	56.94201			700,000,000.00	7,000	3,007,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01	On	15/09/2017	Spot Bond			100.00000	13.45258	100.00000	13.42296			0.00	0	10,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	26.43862	100.00000	26.37457			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	9.95696	100.00000	9.93284			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.65321	100.00000	14.61771			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.02635	100.00000	8.00692			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	15.09338	100.00000	15.05997			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.71030	100.00000	17.65501			0.00	0	1,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.19736	100.00000	9.17508			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.60990	100.00000	10.58420			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	10.58702	100.00000	10.55397			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.40902	100.00000	9.38476			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.62566	6.75000	102.60233			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	23.32844	100.00000	23.29180			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.87467	7.25000	100.85514			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.92299	100.00000	9.89200			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	101.14810	8.75000	101.09037			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	105.18113	13.50000	105.08957			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.20181	100.00000	2.19319			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN833 On	25/08/2012	Spot Bond			100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
SYN860 On	25/11/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	48.68304	100.00000	48.57500			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	48.68304	100.00000	48.57500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN923 On	21/08/2013	Spot Bond			100.00000	45.24145	100.00000	45.14105			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	45.14105	100.00000	45.04087			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	45.04087	100.00000	44.94091			0.00	0	0.00
SYN926 On	27/08/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	48.68304	100.00000	48.57500			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	48.68304	100.00000	48.57500			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN940 On	20/09/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN942	On	20/11/2012			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN943	On	16/11/2012			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN944	On	22/11/2012			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SYN945	On	23/11/2012			100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SYN946	On	27/11/2012			100.00000	80.21978	100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	24.62261	100.00000	24.56812			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	12.57822	100.00000	12.55038			0.00	0	0.00
T018	On	15/07/2014			100.00000	31.33809	100.00000	31.26911			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	37.45873	100.00000	37.37627			0.00	0	0.00
TFS100	On	22/01/2013			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
TFS101	On	06/02/2013			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	100.18114	6.27500	100.16427			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	60.98940	100.00000	60.84165			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	60.10826	100.00000	59.96265			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	15.13635	100.00000	15.09969			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	103.05702	8.00000	103.03505			0.00	0	0.00
TFS88	On	08/02/2013			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
TFS90	On	05/03/2013			6.27000	99.88173	6.27000	99.86485			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS93	On	17/02/2014	Spot Bond			100.00000	38.22916	100.00000	38.15348			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	37.27592	100.00000	37.15954			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	7.89691	100.00000	7.87226			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.12497	100.00000	8.09961			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.58928	100.00000	8.57036			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.61532	100.00000	8.58842			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.66445	100.00000	9.63428			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	13.99777	100.00000	13.95407			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	89.29856	100.00000	89.08391			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	11.45385	100.00000	11.42610			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	89.23371	100.00000	89.01920			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	90.11982	100.00000	89.90318			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	89.41950	100.00000	89.20455			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	89.66137	100.00000	89.44584			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.00329	100.00000	6.98632			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.50155	100.00000	7.48338			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3 On	18/04/2036	Spot Bond			100.00000	7.83372	100.00000	7.81475			0.00	0	0.00
THE8B1 On	18/04/2036	Spot Bond			100.00000	8.49806	100.00000	8.47747			0.00	0	0.00
THE8C1 On	18/04/2036	Spot Bond			100.00000	8.94096	100.00000	8.91929			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	13.63565	100.00000	13.60262			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	11.14405	100.00000	11.11705			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	13.33321	100.00000	13.30092			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	11.40044	100.00000	11.37281			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.66763	100.00000	7.64906			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.77836	100.00000	7.75951			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.83372	100.00000	7.81475			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	11.22951	100.00000	11.20231			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	11.40044	100.00000	11.37281			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	11.98798	100.00000	11.95895			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	8.38733	100.00000	8.36702			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	11.98798	100.00000	11.95895			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	12.84261	100.00000	12.81150			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000	9.49458	100.00000	9.47158			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			100.00000	12.78920	100.00000	12.75822			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D1	On	18/07/2016	Spot Bond			100.00000	17.06233	100.00000	17.02099			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	13.92354	100.00000	13.88980			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	17.22257	100.00000	17.18084			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	43.19296	100.00000	43.08833			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	25.72838	100.00000	25.67144		1,100,800,000,000.00	11,008,000	11,000,000.00	
TL20	On	22/02/2020	Spot Bond			6.00000	103.05470	6.00000	103.03829			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.03775	100.00000	13.00905		1,600,000,000.00	16,000	1,001,816,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	15.23486	100.00000	15.20132			0.00	0	297,555,490.00
TN23	On	06/11/2023	Spot Bond			100.00000	13.92516	100.00000	13.89451			0.00	0	145,839,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	9.71411	100.00000	9.69273			0.00	0	127,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.26695	100.00000	11.24215		2,300,000,000.00	23,000	28,223,000.00	
TORQ1	On	15/04/2022	Spot Bond			100.00000	6.61200	100.00000	6.58090			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	6.76770	100.00000	6.73587			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	6.96491	100.00000	6.93215			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	6.98567	100.00000	6.95282			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	7.96136	100.00000	7.92391			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	13.54045	100.00000	13.47676			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.94648	10.00000	99.91972			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	99.94781	9.75000	99.92172			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.94850	100.00000	9.92284			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	50.57297	100.00000	50.47702			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	56.35450	100.00000	56.24758			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	15.99899	100.00000	15.96378		1,408,000,000,000.00		14,080,000	7,040,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	85.55551	100.00000	85.36539		305,250,000,000.00		3,052,500	1,526,250.00
UTR041	On	19/04/2014	Spot Bond			100.00000	29.55834	100.00000	29.48673			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.22537	100.00000	12.19575			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR043	On	06/04/2015	Spot Bond			100.00000	18.74817	100.00000	18.70275			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	16.35959	100.00000	16.32358			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	85.17716	100.00000	84.98179			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	39.54592	100.00000	39.45012			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	85.20337	100.00000	85.00795			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	39.55858	100.00000	39.45839			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	85.29778	100.00000	85.10213			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	39.97143	100.00000	39.87459			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.52907	100.00000	16.47747			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	11.80431	100.00000	11.76745			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.70773	100.00000	9.67742		1,500,000,000,000.00	0.00	15,000,000	7,500,000.00
VOD002	On	28/02/2013	Spot Bond			100.00000	74.65259	100.00000	74.51096			0.00	0	0.00
VOD004	On	28/08/2012	Spot Bond			100.00000	68.56668	100.00000	68.56667			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	80.04386	100.00000	79.86871		145,800,000,000,000.00	0.00	458,000,000	750,000,000.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.24229	100.00000	12.21913			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	19.44783	100.00000	19.40502			0.00	0	66,664,369.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.34012	100.00000	11.31486			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	20.85312	100.00000	20.80722			0.00	0	14,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			100.00000	12.98403	100.00000	12.95545			0.00	0	70,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.42964	100.00000	11.40448			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.21707	100.00000	11.19238			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.12260	100.00000	11.09811			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	44.25005	100.00000	44.15318			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	36.16833	100.00000	36.08828			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.02013	100.00000	9.99808			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	27.60160	100.00000	27.54052			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	22.54530	100.00000	22.49567			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.84112	100.00000	7.82376			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.09283	100.00000	16.05740			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	9.99808	100.00000	9.97607			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.31923	100.00000	0.31852			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.21459	100.00000	6.20283			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02502	100.00000	0.02498			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.21459	100.00000	6.20283			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On	31/03/2015	Spot Bond			100.00000	16.65121	100.00000	16.61962			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.03502	100.00000	17.00270			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	15.96987	100.00000	15.93957			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	15.96987	100.00000	15.93957			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.14289	100.00000	15.11416			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.14289	100.00000	15.11416			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.33149	100.00000	14.30430			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.33149	100.00000	14.30430			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.48651	100.00000	13.46092			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.48651	100.00000	13.46092			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.71548	100.00000	12.69135			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.71548	100.00000	12.69135			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	11.96721	100.00000	11.94457			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	11.96721	100.00000	11.94457			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.32767	100.00000	11.30624			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.72232	100.00000	10.70203			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.01532	100.00000	8.00011			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.57144	100.00000	7.55708			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA025	On	21/06/2016	Spot Bond			100.00000	7.12504	100.00000	7.11152			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.12504	100.00000	7.11152			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.74326	100.00000	6.73046			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.36982	100.00000	6.35774			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	5.98502	100.00000	5.97325			0.00	0	0.00
Total for j-Bonds :											614,078,039,054,380.00	,494,784,216	103,548,773,164.00	
Grand Total:											14,078,442,306,082.00	194,819,320	03,550,266,370.00	