



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 29/08/2012

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			8.43540	8.43540	8.42300	8.42300		15.10	18,971,214.60	2,249	250,387.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,273.05330	1.27305	1,285.445	21.79	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.05330	0.00005	0.045	21.79	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,123.13190	1.12313	1,135.510	20.64	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.13190	0.00013	0.110	20.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			1,023.24200	1.02324	1,035.602	19.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.24200	0.00024	0.202	19.88	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			4.84860	0.00485	4.947	22.45	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			881.84860	0.88185	869.547	22.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			13.24700	0.01325	12.622	19.53	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			590.24700	0.59025	577.222	19.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			9.59990	0.00960	9.056	20.50	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			686.59990	0.68660	673.656	20.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			7.08810	0.00709	6.628	21.48	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			784.08810	0.78409	771.228	21.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			59.68470	0.05968	60.159	16.21	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			236.68470	0.23668	224.759	16.21	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			32.58000	0.03258	32.492	17.33	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			359.58000	0.35958	347.092	17.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			26.58750	0.02659	26.427	17.70	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			403.58750	0.40359	391.027	17.70	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			128.65180	0.12865	134.526	15.14	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			105.65180	0.10565	99.126	15.14	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			88.36840	0.08837	89.705	15.47	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			165.36840	0.16537	154.305	15.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			72.74470	0.07274	73.587	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			199.74470	0.19974	188.187	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			261.01530	0.26102	269.551	15.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			38.01530	0.03802	34.151	15.28	0.00	0	600.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			223.44180	0.22344	231.327	15.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			50.44180	0.05044	45.927	15.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			216.25720	0.21626	224.009	15.24	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			53.25720	0.05326	48.609	15.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			528.49450	0.52849	540.276	16.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			5.49450	0.00549	4.876	16.38	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			433.06640	0.43307	444.495	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			10.06640	0.01007	9.095	15.72	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			343.36980	0.34337	353.103	15.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			20.36980	0.02037	17.703	15.36	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			923.44510	0.92345	935.773	19.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			0.44510	0.00045	0.373	19.11	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			724.57510	0.72458	736.737	17.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			1.57510	0.00158	1.337	17.69	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			675.16060	0.67516	687.256	17.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			2.16060	0.00216	1.856	17.36	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.53570	8.53570	8.52190	8.52190		16.35	12,863,299.90	1,507	83,097.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			22.04500	0.02204	22.945	27.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,600.14500	2.60014	2,587.245	27.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			118.91370	0.11891	120.674	19.51	0.00	0	1,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			847.01370	0.84701	834.974	19.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			89.95070	0.08995	91.095	20.67	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,068.05070	1.06805	1,055.395	20.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			38.88760	0.03889	39.199	24.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,916.98760	1.91699	1,903.499	24.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			158.50390	0.15850	161.149	18.38	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			646.60390	0.64660	635.449	18.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			142.00310	0.14200	144.279	18.80	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			720.10310	0.72010	708.579	18.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			121.70740	0.12171	123.530	19.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			829.80740	0.82981	817.830	19.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			270.46620	0.27047	275.517	16.57	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			348.56620	0.34857	339.817	16.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			207.49510	0.20750	211.357	17.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			485.59510	0.48560	475.657	17.45	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			160.47600	0.16048	163.166	18.34	0.00	0	29,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			638.57600	0.63858	627.466	18.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			408.59940	0.40860	417.476	15.64	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			186.69940	0.18670	181.776	15.64	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			0.00000	0.00000	390.006	15.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			0.00000	0.00000	204.306	15.78	20,430.62	100	100.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			309.14430	0.30914	316.316	16.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			287.24430	0.28724	280.616	16.21	280,616.00	1,000	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			568.89420	0.56889	579.713	15.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			96.99420	0.09699	94.013	15.09	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			531.84540	0.53185	542.379	15.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			109.94540	0.10995	106.679	15.07	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			437.13940	0.43714	446.439	15.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			165.23940	0.16524	160.739	15.49	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			646.48700	0.64649	657.803	15.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			74.58700	0.07459	72.103	15.15	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			607.13370	0.60713	618.208	15.12	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			85.23370	0.08523	82.508	15.12	0.00	0	12,540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.63850	8.63850	8.62440	8.62440		16.87	86,385.00	10	21,561.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			128.46680	0.12847	131.743	22.51	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,704.06680	1.70407	1,693.243	22.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			104.26850	0.10427	107.132	23.72	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,029.86850	2.02987	2,018.632	23.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			88.56600	0.08857	90.868	24.71	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,314.16600	2.31417	2,302.368	24.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			693.72890	0.69373	707.470	15.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			169.32890	0.16933	168.970	15.31	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			282.59610	0.28260	289.636	18.52	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			758.19610	0.75820	751.136	18.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			199.46080	0.19946	204.754	20.21	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,125.06080	1.12506	1,116.254	20.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			764.60280	0.76460	777.959	15.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			140.20280	0.14020	139.459	15.26	0.00	0	1,500.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.73080	8.73080	8.71630	8.71630		17.40	0.00	0	6,492.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			524.05860	0.52406	529.637	17.40	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			557.75860	0.55776	548.837	17.40	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			520.44750	0.52045	525.991	17.43	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			564.14750	0.56415	555.191	17.43	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			527.69970	0.52770	533.245	17.36	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			551.39970	0.55140	542.445	17.36	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.85180	8.85180	8.83750	8.83750		17.94	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,112.04520	1.11205	1,125.212	15.92	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			274.54520	0.27455	273.412	15.92	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			656.97680	0.65698	666.872	18.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			819.47680	0.81948	815.072	18.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.17780	9.17780	9.16270	9.16270		18.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,542.66410	1.54266	1,566.053	16.48	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			379.96410	0.37996	388.253	16.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.50390	9.50390	9.48790	9.48790		19.56	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.43540	8.43540	8.42300	8.42300		15.10	3,374,160.00	400	1,240.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			9,183.11670	0.09183	9,328.371	15.40	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			15,883.11670	0.15883	14,788.371	15.40	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			5,968.46750	0.05968	6,015.916	16.21	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			23,668.46750	0.23668	22,475.916	16.21	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.53570	8.53570	8.52190	8.52190		16.35	3,969,100.50	465	342.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			27,410.11840	0.27410	27,921.910	16.53	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			34,220.11840	0.34220	33,351.910	16.53	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.63850	8.63850	8.62440	8.62440			0.00	0	15.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			6,560.00000	0.06560	5,150.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.73080	8.73080	8.71630	8.71630		17.40	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			52,044.74630	0.52045	52,599.104	17.43	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			56,414.74630	0.56415	55,519.104	17.43	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			52,769.96980	0.52770	53,324.477	17.36	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			55,139.96980	0.55140	54,244.477	17.36	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			52,405.86220	0.52406	52,963.680	17.40	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			55,775.86220	0.55776	54,883.680	17.40	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.35130	13.35130	13.32980	13.32980		12.72	5,474,033.00	410	12,205.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			1,979.83820	1.97984	2,001.327	20.04	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			0.03820	0.00004	0.027	20.04	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			1,181.33130	1.18133	1,202.548	17.04	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			1.53130	0.00153	1.248	17.04	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			110.23590	0.11024	115.390	13.11	0.00	0	24,000.00

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£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			230.43590	0.23044	214.090	13.11	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			29.97790	0.02998	31.664	14.69	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			550.17790	0.55018	530.364	14.69	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.50750	13.50750	13.48380	13.48380		13.79	0.00	0	1,955.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			315.98650	0.31599	331.196	14.31	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			532.18650	0.53219	523.696	14.31	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			186.53570	0.18654	200.135	15.61	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			902.73570	0.90274	892.636	15.61	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			452.35640	0.45236	468.194	13.63	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			338.55640	0.33856	330.694	13.63	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			370.19940	0.37020	385.854	13.92	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			436.39940	0.43640	428.354	13.92	0.00	0	100.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.66850	13.66850	13.64460	13.64460		15.98	0.00	0	2,355.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			895.50300	0.89550	924.001	23.22	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			950.90300	0.95090	955.501	23.22	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			807.53880	0.80754	835.261	23.22	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,062.93880	1.06294	1,066.761	23.22	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			616.21830	0.61622	641.591	23.22	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,371.61830	1.37162	1,373.091	23.22	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			975.63510	0.97564	1,004.706	23.22	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			861.03510	0.86104	866.206	23.22	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10720	0.10720	0.10730	0.10730		16.13	53,814.40	502	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			60.65650	0.00061	57.044	16.13	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			330.65650	0.00331	337.044	16.13	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10850	0.10850	0.10860	0.10860		18.89	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			383.05300	0.00383	374.613	18.89	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			523.05300	0.00523	524.613	18.89	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.56730	10.56730	10.58550	10.58550		11.99	5,336,486.50	505	24,781.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,136.07370	1.13607	1,117.924	18.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			0.57370	0.00057	0.624	18.82	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			837.41650	0.83742	819.379	16.34	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			1.91650	0.00192	2.079	16.34	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			688.91240	0.68891	671.127	15.01	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			3.41240	0.00341	3.827	15.01	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			402.15220	0.40215	386.480	13.35	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			16.65220	0.01665	19.180	13.35	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			7.19380	0.00719	6.512	14.87	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			621.69380	0.62169	639.212	14.87	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			5.89010	0.00589	5.311	15.19	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			670.39010	0.67039	688.011	15.19	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.70580	10.70580	10.72250	10.72250		13.52	5,267,253.60	492	55,049.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			213.11960	0.21312	211.396	14.44	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			490.61960	0.49062	505.596	14.44	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			186.33490	0.18633	185.028	14.74	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			563.83490	0.56383	579.228	14.74	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			112.33570	0.11234	111.935	16.10	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			889.83570	0.88984	906.135	16.10	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			486.93690	0.48694	479.847	13.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			164.43690	0.16444	174.047	13.28	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			271.56300	0.27156	268.840	13.89	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			369.06300	0.36906	383.040	13.89	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			227.95980	0.22796	225.993	14.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			455.45980	0.45546	470.193	14.28	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,243.31290	1.24331	1,228.495	14.59	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			20.81290	0.02081	22.695	14.59	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			553.41360	0.55341	545.092	13.20	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			130.91360	0.13091	139.291	13.20	0.00	0	375.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.84980	10.84980	10.86640	10.86640		14.01	0.00	0	5,250.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			405.97650	0.40598	405.488	14.35	0.00	0	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	18/03/2013	Foreign Exchange Future	10.97	Put			509.57650	0.50958	525.688	14.35	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.15810	11.15810	11.17430	11.17430		15.05	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			748.15130	0.74815	745.290	15.14	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			773.85130	0.77385	787.190	15.14	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.71768	106.71768	106.73003	106.73003			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,740.03000	6.74003	6,727.680		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			6,730.03000	6.73003	6,717.680		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			6,720.03000	6.72003	6,707.680		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			104.38931	104.38931	104.39651	104.39651			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			5,406.51000	5.40651	5,399.310		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			5,396.51000	5.39651	5,389.310		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			5,386.51000	5.38651	5,379.310		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			110.69766	110.69766	110.70482	110.70482			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			6,714.82000	6.71482	6,707.660		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			6,704.82000	6.70482	6,697.660		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			6,694.82000	6.69482	6,687.660		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			469.12100	469.12100	468.38200	468.38200			0.00	0	13.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	07/02/2013	Index Future			475.84200	475.84200	475.09400	475.09400			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			421.12700	421.12700	420.42700	420.42700			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			427.16100	427.16100	426.45100	426.45100			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.73190	8.73190	8.73440	8.73440		11.24	17,463.80	2	8,563.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			327.02850	0.32703	323.749	12.53	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			12.62850	0.01263	11.849	12.53	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.76190	8.76190	8.76280	8.76280		12.19	219,047.50	25	10,119.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			399.36370	0.39936	402.984	11.82	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			96.56370	0.09656	101.084	11.82	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.79790	8.79790	8.79850	8.79850		12.65	0.00	0	3,801.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			463.49070	0.46349	471.063	11.94	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			174.99070	0.17499	183.163	11.94	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			8.92490	8.92490	8.90210	8.90210		14.25	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.53050	8.53050	8.54680	8.54680		12.87	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			295.44460	0.29544	281.143	13.36	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			18.64460	0.01864	20.643	13.36	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.61320	8.61320	8.62860	8.62860		12.07	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			385.19070	0.38519	376.165	12.01	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			106.59070	0.10659	112.965	12.01	0.00	0	0.00
CF CAN	On	17/09/2012	Can-Do Future			0.04480	0.04480	0.04160	0.04160			0.00	0	11,120.00
CF CAN	On	17/09/2012	Can-Do Future			0.06300	0.06300	0.06900	0.06900			0.00	0	7,100.00
CF CAN	On	17/09/2012	Can-Do Future			0.05360	0.05360	0.06180	0.06180			0.00	0	14,700.00
CF CAN	On	17/09/2012	Can-Do Future			0.05090	0.05090	0.04650	0.04650			0.00	0	8,000.00
CF CAN	On	17/09/2012	Can-Do Future			0.01020	0.01020	0.01340	0.01340			0.00	0	12,800.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	17/09/2012			0.21870	0.21870	0.20600	0.20600			0.00	0	4,800.00
CF CAN	On	14/12/2012			0.14230	0.14230	0.13360	0.13360			0.00	0	7,000.00
CHF / R	On	17/09/2012			8.80030	8.80030	8.81560	8.81560		13.20	0.00	0	25.00
CHF / R	On	17/09/2012	8.91	Call			74.41080	0.07441	65.338	13.86	0.00	0	0.00
CHF / R	On	17/09/2012	8.91	Put			168.81080	0.16881	175.038	13.86	0.00	0	0.00
CHF / R	On	14/12/2012			8.92250	8.92250	8.93700	8.93700		15.05	0.00	0	125.00
CHF / R	On	14/12/2012	9.04	Call			248.68300	0.24868	248.016	15.63	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Put			351.68300	0.35168	365.516	15.63	0.00	0	0.00
DAAW	On	30/08/2012			6.75090	6.75090	6.77330	6.77330		14.38	0.00	16,500	15,000.00
DAAW	On	30/08/2012	6.74	Call			51.85250	0.05185	26.596	14.69	0.00	0	0.00
DAAW	On	30/08/2012	6.74	Put			18.55250	0.01855	15.696	14.69	0.00	0	0.00
DAAW	On	30/08/2012	6.75	Call			44.94840	0.04495	20.723	14.38	0.00	0	0.00
DAAW	On	30/08/2012	6.75	Put			21.64840	0.02165	19.823	14.38	0.00	0	0.00
DAAW	On	30/08/2012	6.76	Call			38.48170	0.03848	16.486	14.69	0.00	0	0.00
DAAW	On	30/08/2012	6.76	Put			25.18170	0.02518	25.586	14.69	0.00	0	0.00
DAAW	On	30/08/2012	6.77	Call			32.49020	0.03249	12.976	15.00	0.00	0	0.00
DAAW	On	30/08/2012	6.77	Put			29.19020	0.02919	32.076	15.00	0.00	0	10,000.00
DAAW	On	30/08/2012	6.82	Call			12.59480	0.01259	3.457	16.54	0.00	0	0.00
DAAW	On	30/08/2012	6.82	Put			59.29480	0.05929	72.557	16.54	0.00	0	5,000.00
DAUS	On	31/08/2012			8.41900	8.41900	8.40390	8.40390		15.52	0.00	0	0.00
DAUS	On	31/08/2012	7.40	Call			1,004.00000	1.00400	1,019.000	30.95	0.00	0	0.00
DAUS	On	31/08/2012	7.40	Put			0.00000	0.00000	0.000	30.95	0.00	0	0.00
DAUS	On	31/08/2012	7.72	Call			684.00000	0.68400	699.000	29.67	0.00	0	0.00
DAUS	On	31/08/2012	7.72	Put			0.00000	0.00000	0.000	29.67	0.00	0	6,170.00
DAUS	On	31/08/2012	8.25	Call			163.00000	0.16300	173.000	19.34	0.00	0	0.00
DAUS	On	31/08/2012	8.25	Put			9.00000	0.00900	4.000	19.34	0.00	0	0.00
DAUS	On	31/08/2012	8.51	Call			16.00000	0.01600	13.000	17.76	0.00	0	6,170.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/08/2012	Any day expiry	8.51	Put			122.00000	0.12200	104.000	17.76	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry			8.45020	8.45020	8.43630	8.43630		15.47	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			259.00000	0.25900	267.000	15.29	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			73.00000	0.07300	67.000	15.29	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			121.00000	0.12100	126.000	15.84	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			195.00000	0.19500	186.000	15.84	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			1,037.00000	1.03700	1,051.000	18.58	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			1.00000	0.00100	1.000	18.58	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			721.00000	0.72100	735.000	16.64	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			5.00000	0.00500	5.000	16.64	0.00	0	7,540.00
DAUS	On	31/10/2012	Any day expiry			8.48730	8.48730	8.47320	8.47320		15.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			770.00000	0.77000	783.000	15.27	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			17.00000	0.01700	16.000	15.27	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			343.00000	0.34300	351.000	15.23	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			120.00000	0.12000	114.000	15.23	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			210.00000	0.21000	213.000	15.94	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			247.00000	0.24700	236.000	15.94	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,078.00000	1.07800	1,092.000	16.53	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			5.00000	0.00500	5.000	16.53	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.52030	8.52030	8.50640	8.50640		16.07	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			818.00000	0.81800	830.000	15.30	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			32.00000	0.03200	30.000	15.30	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			277.00000	0.27700	281.000	16.12	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			281.00000	0.28100	271.000	16.12	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.55010	8.55010	8.53620	8.53620		16.33	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			329.00000	0.32900	337.000	16.21	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			303.00000	0.30300	297.000	16.21	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			859.00000	0.85900	873.000	15.25	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			43.00000	0.04300	43.000	15.25	0.00	0	7,530.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	01/11/2012	Bond Future			108.97584	108.97584	108.70013	108.70013			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,710.13000	2.71013	2,985.840		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			2,700.13000	2.70013	2,975.840		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			2,690.13000	2.69013	2,965.840		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			8.88252	88.03677	8.92127	87.70977			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,296.88000	2.29688	2,623.880		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			8.98221	89.29837	9.02226	88.96667			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			4,129.26000	4.12926	3,797.560		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			4,040.57000	4.04057	3,708.870		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			3,952.01000	3.95201	3,620.310		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			421.36800	421.36800	420.72000	420.72000			0.00	0	239.00
GOVI	On	01/11/2012	GOVI	403.96	Call			167,600.00000	16.76000	174,080.000		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			427.40600	427.40600	426.74800	426.74800			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			62,420.00000	6.24200	55,840.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			62,520.00000	6.25200	55,940.000		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			62,620.00000	6.26200	56,040.000		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			185.59000	185.59000	185.46100	185.46100			0.00	0	592.00
IGOV	On	07/02/2013	Index Future			188.24900	188.24900	188.11800	188.11800			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			502.13300	502.13300	502.04600	502.04600			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			509.13900	509.13900	509.04800	509.04800			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.00000	95.00000	5.01000	94.99000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			4.96000	95.04000	4.97000	95.03000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.86000	95.14000	4.88000	95.12000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.80000	95.20000	4.82000	95.18000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.78000	95.22000	4.80000	95.20000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.78000	95.22000	4.79000	95.21000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.78000	95.22000	4.79000	95.21000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.83000	95.17000	4.85000	95.15000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			4.93000	95.07000	4.96000	95.04000			0.00	0	1,700.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/12/2013	Jibar Tradeable Future				5.06000	94.94000	5.09000	94.91000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.21000	94.79000	5.26000	94.74000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.37000	94.63000	5.41000	94.59000			0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future				6.75900	6.75900	6.78350	6.78350		11.02	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Call				207.55280	0.20755	186.921	12.10	0.00	0	0.00
NZ\$ / R On	17/09/2012	Foreign Exchange Future	6.59	Put				14.05280	0.01405	17.921	12.10	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.81140	6.81140	6.83540	6.83540		11.46	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				291.17090	0.29117	274.535	11.61	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				85.77090	0.08577	93.135	11.61	0.00	0	0.00
R023 On	01/11/2012	Bond Future				7.14414	105.78787	7.17705	105.54418			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				1,019.71000	1.01971	776.020		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				944.87000	0.94487	701.180		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				870.10000	0.87010	626.410		0.00	0	0.00
R023 On	07/02/2013	Bond Future				7.21494	107.30385	7.24919	107.05659			0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.04	Call				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.04	Put				1,522.14000	1.52214	1,274.880		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.05	Call				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.05	Put				1,448.72000	1.44872	1,201.460		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.06	Call				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.06	Put				1,375.37000	1.37537	1,128.110		0.00	0	0.00
R023 On	02/05/2013	Bond Future				7.26394	104.78564	7.29925	104.53589			0.00	0	0.00
R023 On	02/05/2013	Bond Future	7.04	Call				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	02/05/2013	Bond Future	7.04	Put				1,851.91000	1.85191	1,602.160		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				1,779.69000	1.77969	1,529.940		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	02/05/2013	Bond Future	7.06	Put			1,707.53000	1.70753	1,457.780		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.52433	122.73117	5.55720	122.63442		2.47	0.00	0	15,729.00
R157	On	01/11/2012	Bond Future	5.78	Call			910.71000	0.91071	975.670	2.53	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			257.45000	0.25745	225.660	2.53	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,029.76000	2.02976	2,118.970	2.63	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			41.98000	0.04198	34.440	2.63	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.54887	124.48992	5.58581	124.39175		2.38	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,042.12000	2.04212	2,120.860	2.52	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			216.50000	0.21650	197.070	2.52	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.53023	119.30631	5.57096	119.20773		2.44	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			695.33000	0.69533	734.740	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,255.76000	1.25576	1,196.590	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			705.57000	0.70557	745.370	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,241.66000	1.24166	1,182.880	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			715.91000	0.71591	756.100	2.42	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,227.67000	1.22767	1,169.280	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			7.55167	129.27797	7.59488	128.84321		11.79	0.00	0	35,648.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,861.54000	3.86154	4,128.280	12.07	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			1,630.56000	1.63056	1,462.540	12.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			5,063.99000	5.06399	5,372.820	12.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			1,089.49000	1.08949	963.560	12.22	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			8,939.31000	8.93931	9,328.100	12.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			302.53000	0.30253	256.560	12.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			11,593.28000	11.59328	12,008.800	12.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.82	Put			106.33000	0.10633	87.090	12.65	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.62535	125.83983	7.67013	125.39880		13.00	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,149.40000	9.14940	9,479.400	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,629.85000	1.62985	1,518.820	13.60	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,747.59000	1.74759	1,862.390	12.63	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			8,584.20000	8.58420	8,257.970	12.63	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,543.57000	2.54357	2,695.220	12.75	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,769.45000	6.76945	6,480.070	12.75	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.68220	127.47876	7.72829	127.03282		13.19	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,079.61000	4.07961	4,263.880	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			7,205.89000	7.20589	6,944.220	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,998.90000	3.99890	4,180.660	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			7,325.31000	7.32531	7,061.130	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,039.14000	4.03914	4,222.160	13.04	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			7,265.43000	7.26543	7,002.510	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			214.15895	214.15895	214.20762	214.20762			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			4,782.38000	4.78238	4,831.050		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			4,792.38000	4.79238	4,841.050		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			4,802.38000	4.80238	4,851.050		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	01/11/2012	Bond Future			272.17422	272.17422	271.96404	271.96404			0.00	0	5,528.00
R197	On	01/11/2012	Bond Future	266.99	Call			4,974.04000	4.97404	5,184.220		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			4,964.04000	4.96404	5,174.220		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			4,954.04000	4.95404	5,164.220		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			4.87531	111.01478	4.90100	110.96102		1.60	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			567.74000	0.56774	605.190		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			131.64000	0.13164	115.330		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.79771	108.19669	4.82744	108.14214		1.61	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			626.91000	0.62691	658.450		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			347.59000	0.34759	324.580		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.66187	109.60583	4.69567	109.55131		1.47	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			150.27000	0.15027	161.150		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,214.54000	1.21454	1,170.900		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			153.63000	0.15363	164.700		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,201.57000	1.20157	1,158.120		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			157.06000	0.15706	168.320		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,188.66000	1.18866	1,145.400		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			199.91775	199.91775	199.93133	199.93133			0.00	0	49,243.00
R202	On	01/11/2012	Bond Future	191.99	Call			7,941.33000	7.94133	7,927.750		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			7,931.33000	7.93133	7,917.750		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	01/11/2012	Bond Future	192.01	Call			7,921.33000	7.92133	7,907.750		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			6.04033	110.35409	6.06787	110.23339		4.83	0.00	0	4,837.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,520.95000	3.52095	3,631.190	5.16	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			76.00000	0.07600	65.540	5.16	0.00	0	0.00
R203	On	07/02/2013	Bond Future			6.09105	111.93546	6.12055	111.81306		4.80	0.00	0	6,300.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,400.95000	1.40095	1,458.790	4.77	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,444.70000	1.44470	1,380.140	4.77	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Call			2,791.28000	2.79128	2,877.500	4.94	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			622.80000	0.62280	586.620	4.94	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			3,706.74000	3.70674	3,804.700	5.04	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			372.99000	0.37299	348.550	5.04	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.11463	109.23439	6.14579	109.11113		4.99	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,344.24000	1.34424	1,393.700	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			2,281.27000	2.28127	2,207.470	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,310.45000	1.31045	1,359.050	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			2,327.42000	2.32742	2,252.760	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,327.28000	1.32728	1,376.300	4.93	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			2,304.27000	2.30427	2,230.030	4.93	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.34435	111.29815	6.37199	111.15283		6.03	0.00	0	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,433.50000	4.43350	4,566.690	6.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			89.58000	0.08958	77.450	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.40019	108.86200	6.42943	108.71460		6.46	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Call			4,743.67000	4.74367	4,860.310	6.82	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			514.13000	0.51413	483.370	6.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/05/2013	Bond Future			6.43645	110.27974	6.46704	110.13112		6.57	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,958.68000	1.95868	2,021.940	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,822.32000	2.82232	2,736.960	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,980.63000	1.98063	2,044.370	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,795.26000	2.79526	2,710.380	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,002.72000	2.00272	2,066.950	6.52	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,768.37000	2.76837	2,683.980	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			5.00481	105.16109	5.03757	105.12286		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			184.31000	0.18431	203.250	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			169.81000	0.16981	150.520	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.88827	102.90268	4.93095	102.86390		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			203.69000	0.20369	219.260	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			359.15000	0.35915	335.940	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.62433	104.24300	4.68066	104.20440		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			67.10000	0.06710	72.720	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			957.89000	0.95789	924.910	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			68.15000	0.06815	73.840	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			951.99000	0.95199	919.080	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			69.20000	0.06920	74.970	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			946.09000	0.94609	913.260	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			6.64795	105.62928	6.68078	105.44031		7.31	0.00	0	19,077.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,117.52000	5.11752	5,291.280	7.80	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			103.54000	0.10354	88.330	7.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future			6.71024	103.50312	6.74472	103.31145		7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			5,520.68000	5.52068	5,673.580	8.35	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			589.62000	0.58962	550.850	8.35	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.75635	104.85118	6.79222	104.65774		7.96	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,878.88000	1.87888	1,952.370	7.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			3,797.89000	3.79789	3,677.940	7.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,900.75000	1.90075	1,974.840	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			3,764.67000	3.76467	3,645.320	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,922.77000	1.92277	1,997.460	7.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			3,731.64000	3.73164	3,612.890	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			0.00	0	0.00
R207/R2On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.81965	100.23721	6.85246	100.03083		8.61	0.00	0	9,343.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,329.03000	1.32903	1,418.770	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			1,596.21000	1.59621	1,479.570	8.65	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			4,251.20000	4.25120	4,423.160	9.12	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			284.78000	0.28478	250.360	9.12	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			5,305.84000	5.30584	5,491.200	9.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			154.40000	0.15440	133.380	9.26	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.88321	101.67360	6.91747	101.46429		9.00	0.00	0	1,980.00
R208	On	07/02/2013	Bond Future	6.00	Call			538.42000	0.53842	571.270	8.64	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			6,337.64000	6.33764	6,161.180	8.64	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			5,830.87000	5.83087	5,994.020	9.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			737.22000	0.73722	691.060	9.49	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.92816	99.60319	6.96363	99.39182		9.43	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,212.03000	2.21203	2,295.420	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			4,100.53000	4.10053	3,972.550	9.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/05/2013	Bond Future	6.66	Call			2,236.72000	2.23672	2,320.750	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			4,064.33000	4.06433	3,936.990	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,187.51000	2.18751	2,270.250	9.31	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			4,136.96000	4.13696	4,008.330	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			8.26106	79.94388	8.29897	79.61873		17.67	0.00	0	7,428.00
R209	On	01/11/2012	Bond Future	8.99	Call			6,155.84000	6.15584	6,417.200	18.60	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			576.91000	0.57691	513.120	18.60	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.33325	81.08946	8.37227	80.75966		18.80	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			7,407.36000	7.40736	7,637.440	19.74	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,932.01000	1.93201	1,832.290	19.74	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.38960	79.00253	8.42953	78.66894		19.98	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,553.90000	3.55390	3,684.720	19.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,351.07000	7.35107	7,148.300	19.82	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			3,587.36000	3.58736	3,719.050	19.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,295.00000	7.29500	7,093.100	19.83	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			3,620.98000	3.62098	3,753.540	19.84	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,239.24000	7.23924	7,038.210	19.84	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				153.71639	153.71639	153.33239	153.33239			0.00	0	3,414.00
R210	On 01/11/2012	Bond Future	144.99	Call				8,342.39000	8.34239	8,726.390		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				8,332.39000	8.33239	8,716.390		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				8,322.39000	8.32239	8,706.390		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				122.16018	122.16018	122.18367	122.18367			0.00	0	703.00
R211	On 01/11/2012	Bond Future	121.99	Call				193.67000	0.19367	170.180		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				183.67000	0.18367	160.180		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				173.67000	0.17367	150.180		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				125.34599	125.34599	125.36124	125.36124			0.00	0	5,084.00
R212	On 01/11/2012	Bond Future	121.99	Call				3,371.24000	3.37124	3,355.990		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				3,361.24000	3.36124	3,345.990		0.00	0	0.00
R212	On 01/11/2012	Bond Future	122.00	Put				0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/11/2012	Bond Future	122.01	Call				3,351.24000	3.35124	3,335.990		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				8.05818	91.23765	8.08599	90.99369		15.45	0.00	0	4,907.00
R213	On 01/11/2012	Bond Future	7.75	Call				1,168.35000	1.16835	1,231.260	15.27	0.00	0	140.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	7.75	Put			4,181.49000	4.18149	4,000.440	15.27	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			6,537.44000	6.53744	6,734.410	16.36	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			512.83000	0.51283	465.840	16.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.13468	92.54516	8.16337	92.29769		16.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			7,761.93000	7.76193	7,936.150	17.06	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,736.32000	1.73632	1,663.070	17.06	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.19126	90.21367	8.22063	89.96354		17.40	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,669.09000	3.66909	3,766.510	17.18	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,991.58000	6.99158	6,838.870	17.18	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,704.25000	3.70425	3,802.330	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,937.17000	6.93717	6,785.120	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			3,739.59000	3.73959	3,838.330	17.19	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,883.06000	6.88306	6,731.670	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			8.27497	81.89727	8.31280	81.55325			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			3,015.40000	3.01540	2,671.380		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			2,919.21000	2.91921	2,575.190		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			2,823.20000	2.82320	2,479.180		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On	17/09/2012	Foreign Exchange Future			16,330.53000	16,330.53000	16,330.38000	16,330.38000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.32680	1.32680	1.32440	1.32440		14.61	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			159.71820	0.01597	165.903	15.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	17/09/2012	Foreign Exchange Future		1.33	Put			215.71820	0.02157	197.903	15.01	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future				1.33370	1.33370	1.33090	1.33090		16.09	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Call			416.39520	0.04164	429.100	15.93	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Put			507.39520	0.05074	492.100	15.93	0.00	0	0.00
Total for Derivatives :												55,933,305.42	24,167	1,516,863.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	11.06885	100.00000	10.98860			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	22.79397	100.00000	22.64378			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	9.93815	100.00000	9.86610			0.00	0	2,000,000.00
AA05	On	22/03/2019	Spot Bond			5.00000	127.75793	5.00000	127.70651			0.00	0	18,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	69.58335	100.00000	104.08983			0.00	0	900,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	23.00277	100.00000	22.85121			0.00	0	19,910,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	39.86925	100.00000	39.60655			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.17749	100.00000	9.11096			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	15.52079	100.00000	15.41853			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	44.53646	100.00000	44.21357			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	67.70132	100.00000	67.25281			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	31.87636	100.00000	31.66034			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.69430	100.00000	6.64994			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	19.75735	100.00000	19.61411			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05 On	17/03/2014	Spot Bond			100.00000	31.67001	100.00000	31.44040			0.00	0	0.00
ABFN06 On	17/03/2016	Spot Bond			100.00000	12.23663	100.00000	12.14791			0.00	0	0.00
ABFN07 On	17/03/2018	Spot Bond			100.00000	9.18124	100.00000	9.11467			0.00	0	0.00
ABFN08 On	17/03/2020	Spot Bond			100.00000	8.99162	100.00000	8.92643			0.00	0	0.00
ABFN09 On	17/03/2026	Spot Bond			100.00000	9.12293	100.00000	9.05680			0.00	0	0.00
ABL10A On	15/03/2015	Spot Bond			100.00000	28.15001	100.00000	27.96453			0.00	0	3,700,000.00
ABL10B On	15/03/2015	Spot Bond			100.00000	20.13502	100.00000	19.98905			0.00	0	0.00
ABL11A On	29/09/2014	Spot Bond			100.00000	30.33762	100.00000	30.13773			0.00	0	2,000,000.00
ABL11B On	29/09/2014	Spot Bond			100.00000	23.98726	100.00000	23.81336			0.00	0	50,000,000.00
ABL12B On	08/03/2015	Spot Bond			100.00000	19.61059	100.00000	19.46841			0.00	0	0.00
ABL13 On	11/10/2016	Spot Bond			100.00000	11.57580	100.00000	11.49187			0.00	0	0.00
ABL7 On	18/02/2013	Spot Bond			100.00000	72.53776	100.00000	72.13176			0.00	0	0.00
ABL8A On	19/09/2013	Spot Bond			100.00000	56.15157	100.00000	55.78158			0.00	0	1,800,000.00
ABL8B On	19/09/2013	Spot Bond			100.00000	46.35322	100.00000	46.01716			0.00	0	0.00
ABL9 On	19/02/2013	Spot Bond			100.00000	84.53146	100.00000	83.96540			0.00	0	0.00
ABLC04 On	15/02/2013	Spot Bond			100.00000	88.24477	100.00000	87.82051			0.00	0	0.00
ABLC07 On	15/02/2013	Spot Bond			100.00000	73.55740	100.00000	72.70866			0.00	0	0.00
ABLI01 On	31/03/2013	Spot Bond			100.00000	67.70132	100.00000	67.25281			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014	Spot Bond			100.00000	40.46332	100.00000	40.18914			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	22.17391	100.00000	22.02365			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	92.39220	8.00000	92.31573			0.00	0	600,000.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	21.07923	100.00000	20.94034			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	16.98870	100.00000	16.86553			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	101.79763	9.58000	101.71909			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	12.11438	100.00000	12.02655			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	11.58059	100.00000	11.47246			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	101.38717	4.50000	101.33108			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	5.90163	100.00000	5.86143			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	20.06620	100.00000	19.92951			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.19770	100.00000	5.16229			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	94.30231	100.00000	93.66329			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.60458	100.00000	5.56640			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	67.70132	100.00000	67.25281			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	67.70132	100.00000	67.25281			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	67.70132	100.00000	67.25281			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.36114	100.00000	2.34776			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On	29/01/2018	Spot Bond			100.00000	2.36114	100.00000	2.34776			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.01844	6.82500	99.96322			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	6.97774	100.00000	6.93810			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	12.91013	100.00000	12.83679			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	11.34996	100.00000	11.26767			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	11.88799	100.00000	11.81933			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	23.55508	100.00000	23.40531			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	10.84434	100.00000	10.78205			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.27113	100.00000	10.21197			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	20.96645	100.00000	20.84536			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	20.07024	100.00000	19.95401			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	8.83412	100.00000	8.75163			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	8.64589	100.00000	8.56516			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.08791	100.00000	18.97735			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	23.51252	100.00000	23.40190			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	14.89455	100.00000	18.15501			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.54055	100.00000	17.43896			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	16.82739	100.00000	16.72993			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN54	On	14/06/2016	Spot Bond			100.00000	16.50553	100.00000	16.40994			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	9.02106	100.00000	8.93099			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	26.09495	100.00000	25.67514			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	59.08823	100.00000	58.75255			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	11.15835	100.00000	11.01178			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.39616	100.00000	14.31279			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	13.50724	100.00000	13.42900			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	15.38000	100.00000	15.27866			0.00	0	8,400,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	21.53564	100.00000	21.39374			0.00	0	8,800,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.27081	100.00000	10.20277			0.00	0	5,500,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	12.97039	100.00000	12.88493			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	18.77123	100.00000	18.64755			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	32.53230	100.00000	32.31068			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.68770	4.00000	118.62680			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.69430	100.00000	6.64994			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	5.92402	100.00000	5.88388			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.28639	100.00000	3.26412			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	58.92668	100.00000	58.49946			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	65.45373	100.00000	64.97919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019 On 20/06/2013 Spot Bond			100.00000	65.80495	100.00000	65.32786			0.00	0	0.00
ACL01U On 30/06/2015 Spot Bond			100.00000	21.40085	100.00000	21.24569			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.00000	55.81811	100.00000	55.40900			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			100.00000	60.94455	100.00000	60.50271			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.00000	55.81811	100.00000	55.40900			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	58.19972	100.00000	57.77777			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	65.22600	100.00000	64.79622			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	106.29621	13.50000	106.18307			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	17.46861	100.00000	17.34196			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	17.70503	100.00000	17.57667			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	21.06218	100.00000	20.90947			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	90.97714	100.00000	90.31308			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	44.99899	100.00000	44.67275			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	44.95061	100.00000	44.62471			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.23219	100.00000	17.10726			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.42403	100.00000	1.41596			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	88.26250	100.00000	87.64238			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	88.26250	100.00000	87.64238			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068	On	22/02/2014	Spot Bond			100.00000	38.59829	100.00000	38.31845			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	44.34967	100.00000	44.02814			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	14.41337	100.00000	14.33149			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	88.03036	100.00000	87.41043			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	12.10397	100.00000	12.03539			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.10397	100.00000	12.03539			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	45.59577	100.00000	45.26520			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	15.85557	100.00000	15.74062			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.79643	100.00000	16.67465			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.43615	100.00000	15.32424			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.71954	100.00000	15.60558			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.84423	100.00000	15.72936			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.07287	100.00000	10.00650			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.07287	100.00000	10.00650			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.12595	100.00000	10.05922			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	15.20944	100.00000	15.09917			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.12595	100.00000	10.05922			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.01980	100.00000	9.95378			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088	On	20/12/2015	Spot Bond			100.00000	23.28428	100.00000	23.15236			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	23.84681	100.00000	23.67391			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	97.25715	100.00000	96.50515			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	45.23286	100.00000	44.90492			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	14.88357	100.00000	14.77566			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	45.23286	100.00000	44.90492			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	97.25715	100.00000	96.50515			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	9.89347	100.00000	9.82174			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	9.88509	100.00000	9.81342			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	9.89674	100.00000	9.82499			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.65684	100.00000	9.58683			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	44.82964	100.00000	44.50462			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	10.13852	100.00000	10.06502			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	90.65787	100.00000	90.00408			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	62.14976	100.00000	61.69917			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	90.65787	100.00000	90.00408			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	12.16212	100.00000	12.07394			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	31.79115	100.00000	31.56066			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On	31/01/2014			100.00000	38.79126	100.00000	38.53566			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	40.49482	100.00000	40.20122			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	8.09432	100.00000	8.03564			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	8.10531	100.00000	8.04655			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	7.20668	100.00000	7.16574			0.00	0	0.00
ACL123	On	27/01/2014			100.00000	40.96333	100.00000	40.66634			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	3.99401	100.00000	3.96755			0.00	0	0.00
ACL125	On	20/09/2017			100.00000	4.88371	100.00000	4.85154			0.00	0	0.00
ACL126	On	20/09/2016			100.00000	6.05198	100.00000	6.01770			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	4.15225	100.00000	4.12489			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	4.31111	100.00000	4.28271			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	9.38487	100.00000	9.31682			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	27.16203	100.00000	26.96511			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	27.16203	100.00000	26.96511			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	40.96333	100.00000	40.66634			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	26.74481	100.00000	26.55091			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	23.94027	100.00000	23.76671			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	23.87796	100.00000	23.70485			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL136	On	20/09/2021	Spot Bond			100.00000	9.22897	100.00000	9.16206			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.85349	100.00000	10.12728			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	9.21698	100.00000	9.15015			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	9.91365	100.00000	9.84833			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	97.44831	100.00000	96.69485			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	9.96672	100.00000	9.90105			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	23.94027	100.00000	23.76671			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	12.25690	100.00000	12.16803		2,800,000,000,000.00	28,000,000	7,000,000.00	
ACL144	On	20/12/2016	Spot Bond			100.00000	11.49478	100.00000	11.41143			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	9.42084	100.00000	9.35254			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	43.23693	100.00000	42.92003			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	30.15978	100.00000	29.98101			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.92406	100.00000	29.74668			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.59988	100.00000	9.54297			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	39.25118	100.00000	38.96661			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	16.49558	100.00000	16.39780			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	16.33235	100.00000	16.23554			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	16.64921	100.00000	16.55052			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL156	On	20/03/2017	Spot Bond			100.00000	9.57901	100.00000	9.52223			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.21390	100.00000	9.15929			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	16.52439	100.00000	16.42644			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	16.63000	100.00000	16.53142			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	11.52679	100.00000	11.47284			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	14.08965	100.00000	14.00613			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	16.57239	100.00000	16.47416			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	34.25582	100.00000	34.00747			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	22.83130	100.00000	22.66578			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	31.47832	100.00000	31.25011			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	13.01081	100.00000	12.94960			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	10.73719	100.00000	10.65934			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.58015	1.75000	102.55104			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	17.97898	100.00000	17.84863			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	84.60063	100.00000	84.04405			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	18.00091	100.00000	17.87040			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	10.65443	100.00000	10.57719			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	9.62355	100.00000	9.55378			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL175 On	20/06/2019	Spot Bond			100.00000	9.01927	100.00000	8.95387			0.00	0	0.00
ACL176 On	30/11/2012	Spot Bond			100.00000	84.64293	100.00000	84.08608			0.00	0	0.00
ACL177 On	20/09/2013	Spot Bond			100.00000	46.03354	100.00000	45.57389			0.00	0	0.00
ACL178 On	20/09/2014	Spot Bond			100.00000	25.27845	100.00000	25.02603			0.00	0	0.00
ACL179 On	30/11/2012	Spot Bond			100.00000	84.30050	100.00000	83.74589			0.00	0	0.00
ACL180 On	20/06/2015	Spot Bond			100.00000	17.92649	100.00000	17.69005			0.00	0	0.00
ACL181 On	20/06/2017	Spot Bond			100.00000	10.35002	100.00000	10.21350			0.00	0	0.00
ACL182 On	20/06/2017	Spot Bond			100.00000	9.82406	100.00000	9.69448			0.00	0	0.00
ACL183 On	20/06/2019	Spot Bond			100.00000	8.69371	100.00000	8.57904			0.00	0	0.00
ACL184 On	20/09/2017	Spot Bond			100.00000	9.81208	100.00000	9.64418		1,000,000,000,000.00	10,000,000	5,000,000.00	
ACL185 On	20/09/2022	Spot Bond			100.00000	8.42411	100.00000	8.22455			0.00	0	0.00
ADB01S On	14/12/2012	Spot Bond			100.00000	81.69122	100.00000	81.16979			0.00	0	0.00
ADB02S On	14/12/2012	Spot Bond			100.00000	81.66777	100.00000	81.14649			0.00	0	0.00
ADB03S On	09/04/2013	Spot Bond			100.00000	68.88845	100.00000	68.43207			0.00	0	0.00
AER01U On	18/11/2016	Spot Bond			100.00000	2.34090	100.00000	2.32393			0.00	0	0.00
AHF1A1 On	21/11/2014	Spot Bond			100.00000	19.59257	100.00000	19.45052			0.00	0	0.00
AHF1B1 On	21/11/2014	Spot Bond			100.00000	20.26270	100.00000	20.11580			0.00	0	0.00
AHF1C1 On	21/11/2014	Spot Bond			100.00000	20.70946	100.00000	20.55931			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	12.99161	100.00000	12.90601			0.00	0	8,600,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	15.45698	100.00000	15.35458			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	25.06271	100.00000	24.88101			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	21.22467	100.00000	21.08482			0.00	0	14,600,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.05983	100.00000	23.88539			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	15.45888	100.00000	15.35646			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.28578	100.00000	6.24295			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	34.70221	100.00000	34.47355			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.79829	100.00000	10.72000			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	14.46913	100.00000	14.37328			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.27246	100.00000	18.39507			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	8.83493	100.00000	11.12001			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	44.08283	100.00000	43.67123			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	23.68763	100.00000	23.53070			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.54607	100.00000	10.46961			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	45.73986	100.00000	45.40825			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	51.82735	100.00000	51.48584			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	23.15768	100.00000	22.98980			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On	02/10/2014	Spot Bond			100.00000	29.18671	100.00000	28.99336			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.44668	100.00000	15.34435			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	40.12874	100.00000	39.83781			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.29537	100.00000	18.16272			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	65.85922	100.00000	65.38174			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.13780	100.00000	18.99906			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.10461	100.00000	18.96611			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	14.48658	100.00000	14.38156			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	19.00504	100.00000	18.86725			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	14.74422	100.00000	14.63733			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	18.16971	100.00000	18.03798			0.00	0	18,985,097.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	18.16971	100.00000	18.03798			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	16.09835	100.00000	15.98164			0.00	0	7,676,114.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	16.55018	100.00000	16.43019			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	17.75317	100.00000	17.62447			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	19.13780	100.00000	18.99906			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	17.14321	100.00000	17.01892			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			8.00000	101.40893	8.00000	101.34347			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17 On	30/09/2016	Spot Bond			100.00000	14.14327	100.00000	14.04072			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	14.14327	100.00000	14.04072			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	14.14327	100.00000	14.04072			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	25.34823	100.00000	25.16446			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	64.14522	100.00000	63.68017			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	16.83649	100.00000	16.71443			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	12.82140	100.00000	12.69904			0.00	0	1,000,000.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	13.42480	100.00000	13.29668			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	13.57359	100.00000	13.32129			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	21.68408	100.00000	21.52687			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	20.21430	100.00000	20.06776			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	18.10711	100.00000	17.97583			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	16.62283	100.00000	16.31386			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	4.98889	100.00000	4.96063			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	21.88157	100.00000	21.72292			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	19.91468	100.00000	19.77030			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	12.29301	100.00000	12.20389			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	12.29301	100.00000	12.20389			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5UOn	30/06/2035	Spot Bond				100.00000	14.86283	100.00000	14.75508			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond				100.00000	12.87839	100.00000	12.78502			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond				100.00000	26.46322	100.00000	26.27136			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond				100.00000	18.44631	100.00000	18.31257			0.00	0	0.00
BCP60UOn	07/09/2012	Spot Bond				100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond				100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond				100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond				100.00000	3.94532	100.00000	3.91932			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond				100.00000	9.29776	100.00000	9.24495			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond				100.00000	10.38200	100.00000	10.32302			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond				100.00000	11.02447	100.00000	10.95143			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond				100.00000	29.19249	100.00000	28.98085			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond				100.00000	64.06018	100.00000	63.59575		476,335,000,000.00	4,763,350	2,381,675.00	
BD310C	On 18/02/2014	Spot Bond				100.00000	38.94663	100.00000	38.66426			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond				100.00000	38.53510	100.00000	38.25571			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond				100.00000	64.73675	100.00000	64.26740			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond				100.00000	40.04214	100.00000	39.75184			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond				100.00000	64.27662	100.00000	63.81062			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	07/12/2023			100.00000	9.38231	100.00000	9.31429			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	23.57160	100.00000	23.40071			0.00	0	0.00
BD32AU	On	08/05/2014			100.00000	22.29183	100.00000	22.08369			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	55.29413	100.00000	54.92979			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	10.86546	100.00000	10.78668			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	10.91914	100.00000	10.83997			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	11.08016	100.00000	10.99982			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.61689	100.00000	11.53267			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	12.15363	100.00000	12.06551			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	13.65649	100.00000	13.55748			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	3.91470	100.00000	3.88631			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	9.07524	100.00000	9.00944			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	9.44767	100.00000	9.37918			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	9.60728	100.00000	9.53763			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	9.66049	100.00000	9.59045			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	10.29894	100.00000	10.22428			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	11.15021	100.00000	11.06937			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.45131	100.00000	2.43354			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32YUOn	30/10/2016	Spot Bond				100.00000	2.45131	100.00000	2.43354			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond				100.00000	9.82114	100.00000	9.74993			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond				100.00000	10.47928	100.00000	10.40332			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond				100.00000	10.65878	100.00000	10.58151			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond				8.00000	107.08900	8.00000	107.01783			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond				100.00000	11.19727	100.00000	11.11609			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond				100.00000	12.15459	100.00000	12.06647			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond				100.00000	1.74976	100.00000	1.73708			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond				100.00000	1.74976	100.00000	1.73708			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond				100.00000	29.70785	100.00000	29.51211			0.00	0	5,100,000.00
BIDC14 On	26/10/2012	Spot Bond				100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
BIDC21 On	17/10/2012	Spot Bond				1,000.00000	45.34161	1,000.00000	43.71257			0.00	0	0.00
BIDC23 On	26/10/2012	Spot Bond				100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
BIDC24 On	27/11/2012	Spot Bond				100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
BIDC25 On	25/01/2013	Spot Bond				100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
BIDC26 On	02/08/2013	Spot Bond				100.00000	53.13267	100.00000	52.83083			0.00	0	0.00
BLG1A4 On	21/11/2015	Spot Bond				100.00000	11.15971	100.00000	11.07880			0.00	0	0.00
BLG1A5 On	21/11/2032	Spot Bond				100.00000	6.52761	100.00000	6.48029			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A6	On	21/11/2032	Spot Bond			100.00000	6.88883	100.00000	6.83888			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.17921	100.00000	11.09817			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.50106	100.00000	11.41768			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.08624	100.00000	11.99862			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	14.52448	100.00000	14.41918			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	13.49383	100.00000	13.39601			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	66.33826	100.00000	65.85731			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	64.11522	100.00000	63.65038			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	81.83340	100.00000	81.30316			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	46.57190	100.00000	46.13706			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.07222	100.00000	8.01370			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	87.76640	100.00000	87.15121			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	32.14176	100.00000	31.92998			0.00	0	4,800,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	21.46718	100.00000	21.32573			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.31063	100.00000	13.21412			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	28.59858	100.00000	28.39124			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	18.25252	100.00000	18.13224			0.00	0	12,300,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	115.50534	8.00000	115.43150			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On	01/02/2019	Spot Bond			100.00000	12.62625	100.00000	12.53471			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.55554	8.00000	118.47975			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.89019	100.00000	16.73248			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	13.96893	100.00000	13.87689			0.00	0	6,400,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.35956	100.00000	0.35484			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	102.21979	4.00000	102.15444			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	14.75776	100.00000	14.66000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	13.96632	100.00000	13.87379			0.00	0	1,500,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	16.30657	100.00000	16.19912			0.00	0	19,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.22232	100.00000	13.12645			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.44431	12.05000	101.37920			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	85.28131	100.00000	84.70895			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	34.74574	100.00000	34.49384			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	24.82910	100.00000	24.64908			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	85.00521	100.00000	84.42694			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.03136	100.00000	20.37029		1,200,000,000,000.00		12,000,000	3,000,000.00
CLN100	On	20/12/2012	Spot Bond			100.00000	97.07315	100.00000	96.32258			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	68.00004	100.00000	67.50704			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104 On	15/06/2014	Spot Bond			100.00000	36.87587	100.00000	36.60853			0.00	0	0.00
CLN108 On	20/06/2013	Spot Bond			100.00000	65.83421	100.00000	65.35692			0.00	0	0.00
CLN110 On	31/03/2013	Spot Bond			100.00000	67.70132	100.00000	67.25281			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	67.70132	100.00000	67.25281			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	67.70132	100.00000	67.25281			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	67.70132	100.00000	67.25281			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	65.83421	100.00000	65.35692			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	65.83421	100.00000	65.35692			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	55.79353	100.00000	55.38460			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	65.86348	100.00000	65.38597			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	65.57080	100.00000	65.09541			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	65.33666	100.00000	64.86296			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	56.13037	100.00000	55.72342			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	20.72173	100.00000	20.57149			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	64.13231	100.00000	63.66735			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	20.58934	100.00000	20.44007			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	45.03125	100.00000	44.70478			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	44.74900	100.00000	44.42457			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134 On	20/08/2015	Spot Bond			100.00000	21.28913	100.00000	21.13479			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	56.24156	100.00000	55.83380			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	56.07576	100.00000	55.66921			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	56.23598	100.00000	55.82380			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	65.92202	100.00000	65.44408			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	65.71714	100.00000	65.24069			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	45.31351	100.00000	44.98499			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	57.21756	100.00000	56.84055			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	105.06312	13.64000	104.94955			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	53.12008	100.00000	52.77006			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	57.65096	100.00000	57.23300			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	82.89391	100.00000	82.34251			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	34.25582	100.00000	34.00747			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	46.64415	100.00000	46.30599			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	46.64415	100.00000	46.30599			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	61.37627	100.00000	60.93129			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	21.04589	100.00000	20.89331			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.55518	100.00000	15.44240			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163 On	20/09/2015	Spot Bond			100.00000	15.33980	100.00000	15.22858			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	33.35182	100.00000	33.11002			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	33.35182	100.00000	33.11002			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	33.35182	100.00000	33.11002			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	33.35182	100.00000	33.11002			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	33.35182	100.00000	33.11002			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	33.35182	100.00000	33.11002			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	15.43615	100.00000	15.32424			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	33.35182	100.00000	33.11002			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	82.75133	100.00000	82.20087			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	63.87670	100.00000	63.41359			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	64.26520	100.00000	63.79927			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	64.01382	100.00000	63.54971			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	64.01382	100.00000	63.54971			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	31.41512	100.00000	31.18735			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.61084	100.00000	12.51941			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66743	100.00000	66.66741			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66743	100.00000	66.66741			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183 On	15/06/2016	Spot Bond			100.00000	15.51169	100.00000	15.39923			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.71130	100.00000	11.63414			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	15.51169	100.00000	15.39923			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	12.06959	100.00000	11.98208			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	39.17872	100.00000	38.89468			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	40.89149	100.00000	40.59502			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.08197	2.76000	100.05960			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	12.72376	100.00000	12.63152			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	105.82251	2.76000	105.77879			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.06702	8.25000	100.00000			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	40.90585	100.00000	40.60928			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	15.51169	100.00000	15.39923			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	15.51169	100.00000	15.39923			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.42206	100.00000	5.06311			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.43960	2.40000	111.72206			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	15.76266	100.00000	15.64838			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	65.33481	100.00000	64.86114			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	65.68787	100.00000	65.21164			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On	20/06/2013	Spot Bond			100.00000	66.52494	100.00000	66.04263			0.00	0	0.00
CLN211	On	20/12/2013	Spot Bond			100.00000	47.78126	100.00000	47.43485			0.00	0	0.00
CLN213	On	12/10/2014	Spot Bond			100.00000	21.93327	100.00000	21.77425			0.00	0	0.00
CLN214	On	12/10/2014	Spot Bond			100.00000	22.02188	100.00000	21.86222			0.00	0	0.00
CLN215	On	17/10/2016	Spot Bond			8.52000	103.21945	8.52000	103.14889			0.00	0	0.00
CLN216	On	11/10/2014	Spot Bond			100.00000	22.24313	100.00000	22.08187			0.00	0	0.00
CLN217	On	11/10/2014	Spot Bond			100.00000	22.14444	100.00000	21.98389			0.00	0	0.00
CLN219	On	20/10/2016	Spot Bond			100.00000	10.06120	100.00000	9.98826			0.00	0	0.00
CLN220	On	20/10/2016	Spot Bond			100.00000	10.06120	100.00000	9.98826			0.00	0	0.00
CLN221	On	20/10/2016	Spot Bond			8.64500	103.19483	8.64500	103.12327			0.00	0	0.00
CLN222	On	20/10/2016	Spot Bond			8.64500	103.19483	8.64500	103.12327			0.00	0	0.00
CLN223	On	15/06/2014	Spot Bond			100.00000	40.42609	100.00000	40.13300			0.00	0	0.00
CLN224	On	15/06/2014	Spot Bond			100.00000	42.34513	100.00000	42.03813			0.00	0	0.00
CLN225	On	09/12/2016	Spot Bond			100.00000	13.37610	100.00000	13.28748			0.00	0	0.00
CLN226	On	20/12/2016	Spot Bond			100.00000	12.08102	100.00000	11.99343			0.00	0	0.00
CLN227	On	20/12/2016	Spot Bond			100.00000	13.08937	100.00000	12.99447			0.00	0	0.00
CLN228	On	14/06/2013	Spot Bond			100.00000	66.10142	100.00000	65.62218			0.00	0	0.00
CLN229	On	14/06/2013	Spot Bond			100.00000	66.12517	100.00000	65.64577			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN230 On	17/01/2015	Spot Bond			100.00000	21.74183	100.00000	21.58420			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	21.74183	100.00000	21.58420			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	38.53193	100.00000	38.30352			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	87.26566	100.00000	86.65824			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	61.75819	100.00000	61.31043			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	61.75819	100.00000	61.31043			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.66832	100.00000	14.58137			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.11012	100.00000	9.04407			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	84.68276	100.00000	84.11059			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	10.06409	100.00000	10.00443			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	19.56583	100.00000	19.42398			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	9.34249	100.00000	9.27476			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	100.24862	9.35000	100.17398			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	100.24862	9.35000	100.17398			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	19.51843	100.00000	19.37692			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	19.53613	100.00000	19.39449			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	13.59877	100.00000	13.50018			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	13.54870	100.00000	13.45047			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN248	On	14/03/2015	Spot Bond			100.00000	18.08122	100.00000	17.95012			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	13.31836	100.00000	13.22180			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	17.63818	100.00000	17.51030			0.00	0	6,000,000.00
CLN251	On	26/03/2015	Spot Bond			100.00000	17.63818	100.00000	17.51030			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	17.63818	100.00000	17.51030			0.00	0	6,000,000.00
CLN253	On	26/03/2015	Spot Bond			100.00000	17.63818	100.00000	17.51030			0.00	0	6,000,000.00
CLN254	On	26/03/2015	Spot Bond			100.00000	17.63818	100.00000	17.51030			0.00	0	7,000,000.00
CLN255	On	26/03/2015	Spot Bond			100.00000	17.83269	100.00000	17.70340			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	10.33156	100.00000	10.25666			0.00	0	8,000,000.00
CLN257	On	26/03/2017	Spot Bond			100.00000	10.33156	100.00000	10.25666			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.00000	10.33156	100.00000	10.25666			0.00	0	11,000,000.00
CLN259	On	26/03/2017	Spot Bond			100.00000	10.33156	100.00000	10.25666			0.00	0	6,000,000.00
CLN260	On	26/03/2017	Spot Bond			100.00000	10.33156	100.00000	10.25666			0.00	0	11,000,000.00
CLN261	On	26/03/2017	Spot Bond			100.00000	10.33156	100.00000	10.25666			0.00	0	0.00
CLN262	On	26/03/2019	Spot Bond			9.65000	104.20937	9.65000	104.12933			0.00	0	0.00
CLN263	On	20/06/2014	Spot Bond			100.00000	34.02831	100.00000	33.78161			0.00	0	0.00
CLN264	On	18/08/2014	Spot Bond			100.00000	26.99772	100.00000	26.80198			0.00	0	0.00
CLN265	On	02/04/2013	Spot Bond			100.00000	62.43774	100.00000	61.85475			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266	On	16/03/2014			100.00000	31.71820	100.00000	31.48825			0.00	0	0.00
CLN267	On	16/03/2014			100.00000	31.71820	100.00000	31.48825			0.00	0	0.00
CLN268	On	30/04/2017			100.00000	10.55397	100.00000	10.45543			0.00	0	0.00
CLN269	On	20/06/2017			100.00000	12.54599	100.00000	12.45503			0.00	0	0.00
CLN270	On	24/02/2017			100.00000	12.79760	100.00000	12.70481			0.00	0	0.00
CLN271	On	20/06/2017			100.00000	14.31932	100.00000	14.21550			0.00	0	0.00
CLN272	On	20/06/2017			100.00000	10.53621	100.00000	10.45982			0.00	0	0.00
CLN273	On	20/06/2017			100.00000	10.47710	100.00000	10.40115			0.00	0	0.00
CLN274	On	20/06/2017			100.00000	10.53621	100.00000	10.45982		100,000,000,000.00	0.00	1,000,000	500,000.00
CLN275	On	22/05/2017			100.00000	9.43834	100.00000	9.35022			0.00	0	0.00
CLN276	On	24/05/2017			100.00000	11.06040	100.00000	10.95713			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	11.02587	100.00000	10.92292			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	10.51256	100.00000	10.43635			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	21.43286	100.00000	21.27747			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	8.25219	100.00000	8.17513			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	17.80296	100.00000	17.63673			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	17.38048	100.00000	17.21820			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	15.62577	100.00000	15.46413			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN284	On	20/06/2017	Spot Bond			100.00000	10.65307	100.00000	10.51037			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	10.10279	100.00000	9.96313			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	10.10279	100.00000	9.96313			0.00	0	35,000,000.00
CLN287	On	20/06/2017	Spot Bond			100.00000	10.06235	100.00000	9.91623			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	9.49176	100.00000	9.36709			0.00	0	0.00
CLN289	On	30/08/2017	Spot Bond			100.00000	1.76500	100.00000	1.74181		40,000,000,000,000.00	400,000,000	400,000,000	400,000,000.00
CLN39	On	07/02/2016	Spot Bond			100.00000	17.88136	100.00000	17.76354			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	17.88136	100.00000	17.76354			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	65.09531	100.00000	64.66406			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	67.11247	100.00000	66.62589			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	67.08226	100.00000	66.59591			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	101.95135	100.00000	101.26050			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	98.74321	100.00000	98.07055			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	67.06715	100.00000	66.58092			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	66.99024	100.00000	66.54884			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	58.91572	100.00000	58.48858			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	58.91572	100.00000	58.48858			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	8.10052	100.00000	8.04179			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	64.95601	100.00000	64.52568			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	64.97071	100.00000	64.54028			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	67.08226	100.00000	66.59591			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	67.08226	100.00000	66.59591			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	12.89670	100.00000	16.00351			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00035	100.00000	0.00035			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	67.40148	100.00000	66.95496			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.02447	100.00000	10.95143			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00195	100.00000	0.00193			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00217	100.00000	0.00216			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	97.49895	100.00000	96.73922			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	97.54354	100.00000	96.78346			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	97.52443	100.00000	96.76450			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	135.65410	100.00000	134.57168			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	97.56583	100.00000	96.80559			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.43545	100.00000	11.37066			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02 On	20/10/2015	Spot Bond			100.00000	11.43545	100.00000	11.37066			0.00	0	0.00
CLNF03 On	10/10/2016	Spot Bond			100.00000	11.39168	100.00000	11.30909			0.00	0	0.00
CLNF04 On	10/10/2016	Spot Bond			100.00000	11.39168	100.00000	11.30909			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.00000	12.19827	100.00000	12.10983			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	11.55340	100.00000	11.46964			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	10.77266	100.00000	10.69455			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.00000	61.43067	100.00000	60.85709			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	10.88497	100.00000	10.80605			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			100.00000	10.38115	100.00000	10.24331			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	20.73199	100.00000	20.59538			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	66.46792	100.00000	66.02758			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	11.84228	100.00000	11.76383			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	14.91274	100.00000	14.81395			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	19.40066	100.00000	19.27213			0.00	0	30,100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	15.55948	100.00000	15.45695			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	76.97174	100.00000	76.51448			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.09957	5.86800	103.05117			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	99.06528	7.17500	100.03866			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On	28/02/2017	Spot Bond			100.00000	9.05392	100.00000	8.98828			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	19.75203	100.00000	17.12274			0.00	0	0.00
CPL006	On	10/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.33333			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	16.98470	100.00000	16.76161			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	96.30619	100.00000	95.57102			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	96.48283	100.00000	95.74633			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	69.25996	100.00000	68.86792			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	66.94486	100.00000	66.50015			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	95.43546	100.00000	94.71428			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	96.25939	100.00000	95.52459			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	96.25939	100.00000	95.52459			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	96.25472	100.00000	95.51995			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	96.01138	100.00000	95.27846			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	95.33768	100.00000	94.61542			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.66680	100,000.00000	0.54444			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	24.25158	100.00000	23.93304			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	51.03552	100.00000	50.69925			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	21.86874	100.00000	21.72386			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.24878	100.00000	10.18125			0.00	0	82,402,940.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.17377	100.00000	10.10674			0.00	0	186,952,988.00
DVF12	On	13/10/2012	Spot Bond			100.00000	91.62739	100.00000	90.95367			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	14.65991	100.00000	14.56332		204,760,000,000.00	2,047,600	16,000,000.00	
EDC01	On	04/04/2016	Spot Bond			100.00000	17.33007	100.00000	17.20442			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	20.74702	100.00000	20.55119			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	8.75265	100.00000	8.67003			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	3.69252	100.00000	3.65767			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.55778	100.00000	1.54308			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	15.55218	100.00000	15.44624			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	103.02927	2.55000	102.98857			0.00	0	17,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.60481	100.00000	11.52834			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	15.88805	100.00000	15.78336			0.00	0	46,000,000.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.67449	8.00000	118.59863			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.04632	100.00000	14.93723			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	85.35720	100.00000	84.77786			0.00	0	0.00
EQ156U	On	07/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.11828			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ178U	On	13/09/2012		Spot Bond	100.00000	100.25334	100.00000	99.45767			0.00	0	0.00
EQ179U	On	13/09/2012		Spot Bond	100.00000	100.24117	100.00000	99.44560			0.00	0	0.00
EQ180U	On	13/11/2012		Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
EQ181U	On	03/12/2012		Spot Bond	100.00000	82.22706	100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000.00	
EQS01	On	18/11/2014		Spot Bond	100.00000	27.76458	100.00000	27.57644			0.00	0	0.00
EQS02	On	01/07/2015		Spot Bond	100.00000	23.67965	100.00000	23.52363			0.00	0	0.00
EQS04	On	22/09/2015		Spot Bond	100.00000	18.52571	100.00000	18.39140			0.00	0	0.00
EQS05	On	25/04/2017		Spot Bond	100.00000	11.78669	100.00000	11.67664			0.00	0	71,000,000.00
ERS3A7	On	17/11/2012		Spot Bond	100.00000	84.44254	100.00000	83.87070			0.00	0	0.00
ERS3A8	On	17/11/2014		Spot Bond	100.00000	20.82114	100.00000	20.67018			0.00	0	0.00
ERS3B1	On	17/11/2012		Spot Bond	100.00000	84.69141	100.00000	84.11787			0.00	0	0.00
ERS3B2	On	17/08/2014		Spot Bond	100.00000	27.55741	100.00000	27.35762			0.00	0	0.00
ERS3C1	On	17/11/2012		Spot Bond	100.00000	84.79510	100.00000	84.22087			0.00	0	0.00
ERS3C2	On	17/08/2014		Spot Bond	100.00000	28.21625	100.00000	28.01168			0.00	0	0.00
ERSA10	On	17/08/2013		Spot Bond	100.00000	56.47008	100.00000	56.06067			0.00	0	0.00
ERSA11	On	17/08/2014		Spot Bond	100.00000	27.10446	100.00000	26.90795			0.00	0	0.00
ERSA12	On	17/08/2015		Spot Bond	100.00000	15.21474	100.00000	15.10443			0.00	0	0.00
ERSA13	On	17/08/2013		Spot Bond	100.00000	56.48534	100.00000	56.07582			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On	30/08/2015	Spot Bond			100.00000	15.99063	100.00000	15.88411			0.00	0	49,500,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	103.41713	9.25000	103.34051			37,000,000,000.00	4,000,000	707,744,124.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.06630	10.00000	100.98594			300,000,000.00	30,000	273,033,699.00
ES26	On	02/04/2026	Spot Bond			7.85000	103.29288	7.85000	103.22771			0.00	0	65,005,042.00
ES33	On	15/09/2033	Spot Bond			7.50000	103.50121	7.50000	103.43910			47,017,500,000.00	6,269,000	639,586,351.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	15.58574	100.00000	15.38102			0.00	0	0.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	99.16395	100.00000	98.38518			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.05683	100.00000	10.97667			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	10.75966	100.00000	10.68165			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	57.10239	100.00000	56.68840			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	57.23015	100.00000	56.81523			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.06748	8.37500	99.99990			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	57.86892	100.00000	57.44936			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	30.65391	100.00000	30.45192			0.00	0	17,400,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.56832	100.00000	10.49830			0.00	0	2,500,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	86.50095	100.00000	85.89886			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.73504	100.00000	99.92700			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	11.79401	100.00000	11.70851			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On	10/06/2017	Spot Bond			100.00000	9.40195	100.00000	9.33379			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.10148	100.00000	10.02824			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	14.67071	100.00000	14.57352			0.00	0	620,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.70395	100.00000	10.62635			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	40.48525	100.00000	40.21091			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	67.70132	100.00000	67.25281			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	55.50690	100.00000	55.14116			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.33006	100.00000	3.30749			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.69430	100.00000	6.64994			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.67385	100.00000	3.64951			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.19273	100.00000	4.16495			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	27.11732	100.00000	26.93864			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	27.11732	100.00000	26.93864			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	27.11732	100.00000	26.93864			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.33066	100.00000	0.32879			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02200	100.00000	0.02187			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02028	100.00000	0.02016			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	34.42737	100.00000	34.19928			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On	29/04/2013	Spot Bond			100.00000	59.66587	100.00000	59.23330			0.00	0	0.00
FRC101	On	24/02/2017	Spot Bond			100.00000	13.11806	100.00000	13.02296			0.00	0	0.00
FRC103	On	20/03/2014	Spot Bond			100.00000	34.99611	100.00000	34.78868			0.00	0	0.00
FRC104	On	20/03/2014	Spot Bond			100.00000	31.17582	100.00000	30.99103			0.00	0	0.00
FRC105	On	24/02/2017	Spot Bond			100.00000	12.79760	100.00000	12.70481			0.00	0	0.00
FRC106	On	24/02/2017	Spot Bond			100.00000	12.79760	100.00000	12.70481			0.00	0	0.00
FRC107	On	03/06/2021	Spot Bond			100.00000	9.87657	100.00000	9.81404			0.00	0	0.00
FRC108	On	24/02/2017	Spot Bond			100.00000	12.60731	100.00000	12.51591			0.00	0	0.00
FRC109	On	20/06/2017	Spot Bond			100.00000	12.48687	100.00000	12.39635			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	55.44478	100.00000	55.04282			0.00	0	0.00
FRC110	On	15/06/2016	Spot Bond			100.00000	16.01540	100.00000	15.89929			0.00	0	0.00
FRC112	On	20/06/2017	Spot Bond			100.00000	10.94999	100.00000	10.87060			0.00	0	0.00
FRC113	On	20/06/2017	Spot Bond			100.00000	11.91941	100.00000	11.83299			0.00	0	0.00
FRC114	On	20/06/2014	Spot Bond			100.00000	34.63500	100.00000	34.38389			0.00	0	0.00
FRC115	On	20/06/2017	Spot Bond			100.00000	9.48244	100.00000	9.38625			0.00	0	0.00
FRC116	On	20/06/2017	Spot Bond			100.00000	9.12762	100.00000	9.02416			0.00	0	0.00
FRC117	On	15/06/2016	Spot Bond			100.00000	15.83969	100.00000	15.72485			0.00	0	0.00
FRC118	On	20/06/2017	Spot Bond			100.00000	11.88986	100.00000	11.80365			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC119 On	20/06/2017	Spot Bond			100.00000	14.13607	100.00000	14.03359			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	15.14095	100.00000	15.03119			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	11.38150	100.00000	11.29898			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	12.77652	100.00000	12.68389			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	16.54780	100.00000	16.42783			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	11.00985	100.00000	10.90116			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.18881	100.00000	7.09650			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	13.58577	100.00000	13.43434			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.95176	100.00000	15.77396			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	12.42135	100.00000	12.28290			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	13.16460	100.00000	13.01786			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	15.22090	100.00000	15.05125			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	14.21752	100.00000	14.05906			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.82788	100.00000	15.65147			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	16.71978	100.00000	16.53342			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	15.11691	100.00000	14.93680			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.61737	100.00000	14.43567			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	13.22786	100.00000	13.06343			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC137	On	20/09/2017			100.00000	13.00652	100.00000	12.84485			0.00	0	0.00
FRC138	On	20/09/2017			100.00000	16.00687	100.00000	15.80791			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	15.82242	100.00000	15.62575			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	15.31827	100.00000	15.12786			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	15.97990	100.00000	15.77230			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	13.00915	100.00000	12.82024			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	11.53008	100.00000	11.35055			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	9.79104	100.00000	9.63859			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	15.68923	100.00000	15.42074			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	14.38870	100.00000	13.85879			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	6.07023	100.00000	5.84668			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	2.65075	100.00000	2.61352			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	34.99311	100.00000	34.76129			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	30.05294	100.00000	29.83506			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	19.56886	100.00000	19.42698			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	16.11629	100.00000	15.99945			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	41.90333	100.00000	41.59954			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.40280	6.90500	101.34593			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	10.81360	100.00000	10.73520			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	68.48030	100.00000	68.09701			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	62.19498	100.00000	61.74407			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	31.93334	100.00000	31.70182			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.41985	100.00000	9.35155			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.53641	5.87500	100.48896			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	12.73761	100.00000	12.64527			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	12.84315	100.00000	12.75003			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	4.89654	100.00000	4.86427			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	24.20793	100.00000	24.07079		1,600,000,000,000.00	16,000,000	8,000,000.00	
FRC71	On	31/01/2022	Spot Bond			100.00000	4.48716	100.00000	4.45759			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.27833	100.00000	6.23696			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	97.52762	100.00000	96.76767			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	12.29945	100.00000	12.22977			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	97.58452	100.00000	96.83000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.51953	100.00000	10.44326			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	18.87367	100.00000	18.73684			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	19.09625	100.00000	18.95779			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On	15/06/2016	Spot Bond			100.00000	17.21025	100.00000	17.08548			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	105.92772	4.73000	105.86718			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	98.04572	100.00000	97.28763			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	17.44454	100.00000	17.31806			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	11.37752	100.00000	11.29504			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	12.66727	100.00000	12.57543			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	27.78276	100.00000	27.58134			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	14.40256	100.00000	14.29815			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	13.95701	100.00000	13.85583			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	97.12571	100.00000	96.37474			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	97.11377	100.00000	96.36289			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	64.10483	100.00000	63.72484			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	64.10930	100.00000	63.72928			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	64.12714	100.00000	63.74702			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	65.19032	100.00000	64.71769			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.18405	100.00000	10.12368			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.56537	100.00000	14.47903			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.17362	100.00000	10.11331			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC97	On	20/03/2015	Spot Bond			100.00000	19.11682	100.00000	19.00351			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	15.09042	100.00000	15.00097			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.19819	100.00000	13.10250			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	58.29872	100.00000	57.87606			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	60.64822	100.00000	60.20852			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	58.36728	100.00000	57.94412			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	60.72205	100.00000	60.28182			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	58.53604	100.00000	58.11166			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	58.58878	100.00000	58.16402			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	59.14253	100.00000	58.71375			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	59.82286	100.00000	59.38914			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	60.25004	100.00000	59.81323			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	22.37690	100.00000	22.22527			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	54.79869	100.00000	46.58261			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	29.80244	100.00000	29.58637			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	16.71181	100.00000	16.55577			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.29290	100.00000	13.19653			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.04706	100.00000	8.96260			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18	On	21/02/2018	Spot Bond			100.00000	7.66469	100.00000	7.60912			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.27899	100.00000	10.22059			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.69430	100.00000	6.64994			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.69430	100.00000	6.64994			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.69430	100.00000	6.64994			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.01123	100.00000	2.99139			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.49391	100.00000	7.43958			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.24990	100.00000	3.22787			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.19116	100.00000	12.10277			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	10.91231	100.00000	10.83320			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	88.92378	100.00000	88.28710			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	59.43259	100.00000	59.00171			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.39421	100.00000	7.34059			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	44.89760	100.00000	44.57210			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.51790	2.00000	103.48159			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	63.14253	100.00000	62.68475			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	64.63601	100.00000	64.16740			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	53.86357	100.00000	53.36064			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS68	On	09/11/2024	Spot Bond			100.00000	0.81786	100.00000	0.81023			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.57660	100.00000	10.43179			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	65.95777	100.00000	65.34192			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	65.13792	100.00000	66.10636			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.20935	100.00000	7.14204			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.54224	100.00000	17.37846			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	17.02251	100.00000	16.86357			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	31.92612	100.00000	31.62143			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.76134	100.00000	15.61417			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	29.50762	100.00000	29.11582			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	52.90836	100.00000	52.19808			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	26.69341	100.00000	30.75622			0.00	0	2,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	24.53936	100.00000	24.37767			2,900,000,000,000.00	29,000,000	27,100,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	100.37825	9.00000	100.29745			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	105.97317	8.00000	105.89716			0.00	0	20,000,000.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.32716	100.00000	15.22562			0.00	0	2,000,000.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.79916	9.00000	101.75011			0.00	0	6,200,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	12.98201	100.00000	12.89602			400,000,000,000.00	4,000,000	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	9.77611	100.00000	9.71169			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	10.95795	100.00000	10.88535			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	12.48229	100.00000	12.39180			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.09537	100.00000	16.93575			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	103.73956	9.48500	103.66079			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	70.44096	100.00000	70.05321			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	75.33016	100.00000	74.89220			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	71.17298	100.00000	70.78193			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	88.77846	100.00000	88.15179			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
GPT2A1	On	01/09/2012	Spot Bond			100.00000	76.49376	100.00000	101.71300			0.00	0	0.00
GPT2B1	On	01/09/2012	Spot Bond			100.00000	76.50626	100.00000	101.72962			0.00	0	0.00
GPT2C1	On	01/09/2012	Spot Bond			100.00000	76.58626	100.00000	101.83599			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	83.94069	100.00000	83.37352			0.00	0	0.00
GRA284	On	01/09/2012	Spot Bond			100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	68.86792	100.00000	68.48030			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	96.30607	100.00000	95.54974			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA298	On	15/11/2012			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
GRB88	On	25/10/2013			100.00000	52.77945	100.00000	52.08621			0.00	0	0.00
GRD164	On	18/01/2013			100.00000	72.70916	100.00000	72.27723			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	68.86792	100.00000	68.48030			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.23758	100.00000	8.17785			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.27548	100.00000	10.20097			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	83.97172	100.00000	83.40435			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	83.99242	100.00000	83.42490			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	84.04414	100.00000	83.47628			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	84.23037	100.00000	83.66125			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	24.20360	100.00000	24.02812			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.22110	100.00000	10.14699			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	13.70114	100.00000	13.60181			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On	15/09/2016	Spot Bond			100.00000	11.15437	100.00000	11.07349			0.00	0	2,000,000.00
GRT05	On	25/01/2015	Spot Bond			100.00000	20.91858	100.00000	20.76692			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	11.53365	100.00000	11.45004			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	18.55942	100.00000	18.31566			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	91.60832	100.00000	90.94289			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	60.28506	100.00000	59.84800			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	60.28506	100.00000	59.84800			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	54.44799	100.00000	54.13952			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	60.17889	100.00000	59.83702			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	61.07618	100.00000	60.63338			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	16.98776	100.00000	16.86459			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	18.53608	100.00000	18.40169			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	60.41601	100.00000	59.97799			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	61.21259	100.00000	60.76879			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	17.34546	100.00000	17.21970			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	18.89378	100.00000	18.75680			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D2On	19/07/2013	Spot Bond				100.00000	60.58515	100.00000	60.14591			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	61.45810	100.00000	61.01253			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	17.80535	100.00000	17.67626			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	19.35368	100.00000	19.21336			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	61.18531	100.00000	60.74171			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	61.78547	100.00000	61.33752			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	18.36745	100.00000	18.23429			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	61.92186	100.00000	61.47294			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	63.01307	100.00000	62.55622			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.65665	100.00000	10.58643			0.00	0	32,002,273.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.69430	100.00000	6.64994			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.68861	100.00000	6.64430			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	9.96966	100.00000	9.90397			0.00	0	30,300,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	9.96966	100.00000	9.90397			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.65095	2.00000	100.61565			0.00	0	51,300,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.67395	2.25000	100.63662			0.00	0	360,000,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.76361	2.50000	100.72293			0.00	0	475,000,000.00
IB42	On 15/06/2017	Spot Bond				100.00000	9.73195	100.00000	9.64108			0.00	0	60,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBC01	On	16/03/2015	Spot Bond			100.00000	17.29579	100.00000	17.19754			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	98.86844	100.00000	98.09199			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.40456	100.00000	99.60346			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	26.79406	100.00000	26.61752			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	66.88240	100.00000	66.39751			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	18.99642	100.00000	18.85870			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	18.01525	100.00000	17.88463			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	64.29065	100.00000	63.82454			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	45.76501	100.00000	45.43321			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	32.03031	100.00000	31.79809			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	39.11394	100.00000	38.85621			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	19.05068	100.00000	18.92516			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.60739	100.00000	15.50456			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	35.79617	100.00000	35.55903			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	28.76302	100.00000	28.55449			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	26.87448	100.00000	26.67964			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.00396	1.75000	105.96893			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.35295	8.27000	100.28668			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On	03/11/2014	Spot Bond			100.00000	20.14021	100.00000	19.99419			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.25107	100.00000	9.18400			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.42802	100.00000	5.39226			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.01123	100.00000	2.99139			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.96849	100.00000	16.81006			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.18669	100.00000	9.10092			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.67541	8.76500	103.60254			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	17.93496	100.00000	17.76750		400,000,000,000.00	4,000,000	4,000,000.00	
IC02	On	09/05/2013	Spot Bond			100.00000	63.98653	100.00000	63.56492			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	18.07132	100.00000	17.95161			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	18.07132	100.00000	17.95161			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.45732	5.00000	100.41689			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	13.92757	100.00000	13.78175			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	13.69619	100.00000	13.55280			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	22.48501	100.00000	22.33605			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	23.68244	100.00000	23.51074			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	23.68244	100.00000	23.51074			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	10.72847	100.00000	10.62829			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	8.87619	100.00000	8.81184			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	57.96618	100.00000	57.04580			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	56.72882	100.00000	55.96725			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	54.77052	100.00000	54.02704			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	24.68524	100.00000	24.52259			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	63.00710	100.00000	62.59194			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.24643	100.00000	15.13589			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	94.81935	100.00000	94.10642			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	93.17237	100.00000	92.48390			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	91.58162	100.00000	90.91638			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	45.74683	100.00000	45.44293			0.00	0	0.00
IND236	On	04/09/2012	Spot Bond			100.00000	99.72678	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
IND237	On	11/09/2012	Spot Bond			100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	55.01628	100.00000	54.29366			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	76.20604	100.00000	75.29522			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	56.85472	100.00000	56.44252			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.23351	100.00000	16.11582			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On	31/03/2016	Spot Bond			100.00000	17.75317	100.00000	17.62447			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.55018	100.00000	16.43019			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	86.28421	100.00000	85.71025			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	98.92473	100.00000	99.61270			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.35206			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	67.71800	100.00000	67.34317			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	10.20829	100.00000	10.13428			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	71.13466	100.00000	70.74382			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	24.75876	100.00000	27.04376			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	11.17348	100.00000	11.09247			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	98.91599	100.00000	100.08392			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	99.77971	100.00000	98.98360			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	98.16798	100.00000	97.39703			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	97.30654	100.00000	96.28584			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.72297	6.50000	100.68758			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	62.17382	100.00000	61.59329			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	98.66480	100.00000	97.89399			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	60.20251	100.00000	59.64039			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING158	On	07/12/2012	Spot Bond			100.00000	98.57143	100.00000	97.52650			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	98.74666	100.00000	97.71805			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	98.43196	100.00000	97.41018			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	10.88077	100.00000	10.76955			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	83.51917	100.00000	81.88154			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	20.99428	100.00000	20.58649			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	87.58813	100.00000	86.97132			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	58.79419	100.00000	58.36793			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	39.98373	100.00000	39.69385			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	39.98373	100.00000	39.69385			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	42.44953	100.00000	42.14177			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	41.15429	100.00000	40.85265			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	25.32289	100.00000	25.13930			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	20.66970	100.00000	20.51983			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	47.63056	100.00000	47.28524			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	16.59648	100.00000	16.44152			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.25682	100.00000	11.15172			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.04621	100.00000	8.96174			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF06	On	13/04/2017	Spot Bond			8.80000	103.42200	8.80000	103.34902			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	38.25531	100.00000	38.00324			0.00	0	500,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	14.90049	100.00000	14.79246			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.36438	100.00000	15.26314			0.00	0	15,300,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	21.03361	100.00000	20.88111			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	19.37050	100.00000	19.23006			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	21.62837	100.00000	21.48509			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	10.91101	100.00000	10.83191			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.31899	100.00000	8.25868			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.25266	2.75000	100.23034			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.88437	2.60000	103.84255			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.57059	100.00000	8.49056			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	10.29249	100.00000	10.15729			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	9.22529	100.00000	9.10412			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	71.23357	100.00000	70.76165			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	63.94526	100.00000	63.48165			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	19.00829	100.00000	18.88304			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.16808	100.00000	10.09436			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A	On	31/03/2028	Spot Bond			2.60000	102.69320	2.60000	102.64202			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	71.56863	100.00000	71.15010			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.25996			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.35206			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.46765			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	49.22686	100.00000	48.89984			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	45.54400	100.00000	45.24145			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	66.66670	100.00000	66.66667			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	92.17172	100.00000	91.47870		2,000,000,000,000.00	20,000,000	10,000,000.00	
IVA241	On	11/10/2012	Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	86.08491	100.00000	85.48009			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA245	On	08/11/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	63.42281	100.00000	62.96299			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.62077	100.00000	7.56552			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	28.59836	100.00000	28.39102			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	10.37972	100.00000	10.24339			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	85.22681	100.00000	84.05397			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	55.01628	100.00000	54.29366			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	76.11364	100.00000	75.21467			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	61.27170	100.00000	60.82749			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	60.91134	100.00000	60.46973			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	74.98062	100.00000	74.54720			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	71.43883	100.00000	71.04631			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.23524	100.00000	2.20971			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013	Spot Bond			100.00000	73.32822	100.00000	72.90435			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	68.18588	100.00000	67.73416			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	17.82082	100.00000	17.70340			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	41.05140	100.00000	40.75377			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	17.67060	100.00000	17.54249			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	13.94815	100.00000	13.79141			0.00	0	10,000,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	101.95114	100.00000	101.13985			0.00	0	5,700,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	71.42857	100.00000	71.01167			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.25996			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	45.54400	100.00000	45.24145			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	73.73737	100.00000	73.29317			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	54.77435	100.00000	54.05491			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	61.78181	100.00000	61.33389			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF019 On	15/04/2014	Spot Bond			100.00000	30.21067	100.00000	29.99164			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	55.12635	100.00000	54.72668			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	26.26135	100.00000	26.07096			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	93.32898	100.00000	92.62901			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.12115	100.00000	21.96078			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.16901	100.00000	18.24303			0.00	0	133,350,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	88.18470	100.00000	87.56659			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	88.30590	100.00000	87.68548			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	40.94851	100.00000	40.65164			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	91.74455	100.00000	91.06996			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	83.19995	100.00000	82.64405			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	40.97440	100.00000	40.67735			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	84.45621	100.00000	83.88812			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	38.92911	100.00000	38.64687			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	29.91962	100.00000	29.70271			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	16.53483	100.00000	16.41495			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	20.47842	100.00000	20.32995			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.19997	100.00000	4.16952			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.25382	100.00000	10.17948			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	108.67888	8.00000	108.60903			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	97.35449	100.00000	98.16835			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	22.58511	100.00000	24.27329			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	26.71232	100.00000	26.53534			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	26.77298	100.00000	26.59561			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.36581	100.00000	13.27726			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	8.86987	100.00000	8.81142			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.72690	100.00000	8.66940			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.53087	8.59000	103.45952			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.49947	9.34000	101.42397			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.60529	10.01000	101.52442			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	25.31211	100.00000	25.14442		2,906,927,100,000.00	29,069,271	104,669,271.00	
MFS1A1On	20/12/2015	Spot Bond			100.00000	14.03054	100.00000	13.92881			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.59095	100.00000	8.52866			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.46153	100.00000	12.37119			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	20.24055	100.00000	20.10719			0.00	0	29,300,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.56944	100.00000	14.32014			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL02	On	31/05/2017	Spot Bond			8.78500	102.25669	8.78500	102.18465			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	54.99467	100.00000	54.59160			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	104.06426	8.00000	103.99737			0.00	0	10,700,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	31.32130	100.00000	31.11491			0.00	0	4,200,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	19.41995	100.00000	19.29199			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	13.10760	100.00000	13.02123			0.00	0	4,650,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	46.63412	100.00000	46.32518			0.00	0	0.00
MTNC08	On	06/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	99.99980	100.00000	99.99959			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.07610	100.00000	6.03206			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10396	100.00000	0.10320			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.36449	100.00000	6.31834			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.44314	100.00000	6.39643			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	5.97125	100.00000	5.92795			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.03416	100.00000	5.99041			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.13903	100.00000	6.09452			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.19146	100.00000	6.14657			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311	On	14/08/2020	Spot Bond			100.00000	6.25438	100.00000	6.20903			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.41168	100.00000	6.36520			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.51655	100.00000	6.46931			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.63191	100.00000	6.58382			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.73677	100.00000	6.68793			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	6.78921	100.00000	6.73998			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.41840	100.00000	7.36461			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.15247	100.00000	8.09337			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.10396	100.00000	0.10320			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.10396	100.00000	0.10320			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	28.67509	100.00000	28.46720			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	20.42811	100.00000	20.28000			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	19.32665	100.00000	19.18653			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	8.75499	100.00000	8.69152			0.00	0	0.00
NBK14B	On	27/08/2015	Spot Bond			100.00000	14.76951	100.00000	14.57552			0.00	0	0.00
NBK15B	On	27/08/2017	Spot Bond			100.00000	8.25934	100.00000	8.15086			0.00	0	0.00
NBK1B	On	09/09/2012	Spot Bond			100.00000	100.71114	100.00000	99.90330			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	23.06003	100.00000	22.90808		700,000,000,000.00	7,000,000	23,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015	Spot Bond			100.00000	15.61875	100.00000	15.50551			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	17.16014	100.00000	17.04707			0.00	0	7,000,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02200	100.00000	0.02187			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	61.09255	100.00000	60.64963			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	23.85452	100.00000	23.69648			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	17.08996	100.00000	16.96606			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.73898	100.00000	8.67563			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	37.93211	100.00000	37.68218			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	31.16031	100.00000	30.93441			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	18.51089	100.00000	18.38892			0.00	0	11,600,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.06559	100.00000	11.97811			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	76.04833	100.00000	75.53027		35,610,000,000,000.00	356,100,000	450,000,000.00	
NCLN17	On	24/01/2013	Spot Bond			100.00000	89.08520	100.00000	88.45190			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	67.95822	100.00000	67.46552			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	25.28648	100.00000	25.14283			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	42.06965	100.00000	41.83131			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	24.11642	100.00000	23.97979			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	22.87089	100.00000	22.74132			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN48 On	25/02/2015	Spot Bond			100.00000	19.97857	100.00000	19.83373			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	66.91822	100.00000	66.43306			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	64.85269	100.00000	64.38250			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	64.65520	100.00000	64.18645			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	64.65520	100.00000	64.18645			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	64.65520	100.00000	64.18645			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	18.51667	100.00000	18.38243			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.91033	100.00000	17.78048			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.54552	100.00000	17.41831			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.45273	100.00000	19.17485			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.58111	100.00000	10.52116			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.16615	100.00000	15.09703			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.42201	100.00000	10.36296			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	13.06043	100.00000	12.96574			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	13.73728	100.00000	13.63768			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	12.98590	100.00000	12.89174			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	12.61066	100.00000	12.51923			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	93.13735	100.00000	92.67779			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN69	On	27/05/2016			100.00000	7.54274	100.00000	7.49989			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	55.00063	100.00000	54.60188			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	30.42139	100.00000	30.24107			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	30.33963	100.00000	30.15978			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	19.61948	100.00000	19.35897			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	9.31695	100.00000	9.19458			0.00	0	0.00
NED11	On	17/09/2015			100.00000	22.94493	100.00000	22.79374			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	98.62570	100.00000	97.85115			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	82.21489	100.00000	81.69010			0.00	0	0.00
NED6	On	20/09/2013			100.00000	52.81506	100.00000	52.46706			0.00	0	0.00
NED8	On	08/02/2014			100.00000	38.00907	100.00000	37.75863			0.00	0	5,800,000.00
NED9	On	06/07/2017			100.00000	8.56011	100.00000	8.49805			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	19.56126	100.00000	19.43238			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	10.51679	100.00000	10.44055			0.00	0	0.00
NET41	On	16/02/2013			100.00000	68.73823	100.00000	68.35206			0.00	0	0.00
NHM001	On	04/09/2015			100.00000	8.77914	100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	9.87514	100.00000	9.80787			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	10.38515	100.00000	10.31672			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A10 On	22/05/2020	Spot Bond			100.00000	10.83450	100.00000	10.75595			0.00	0	0.00
NQ1A11 On	22/05/2016	Spot Bond			6.82500	98.57527	6.82500	98.52090			0.00	0	0.00
NQ1A12 On	22/05/2014	Spot Bond			6.58500	99.39134	6.58500	99.33844			0.00	0	0.00
NQ1A14 On	22/05/2013	Spot Bond			100.00000	55.53315	100.00000	55.13054			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	15.63794	100.00000	15.49193			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	11.04020	100.00000	10.96016			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	99.40488	6.92500	99.34925			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	55.71402	100.00000	55.31010			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	15.84861	100.00000	15.70063			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.24591	100.00000	11.16437			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	99.42077	7.32500	99.36196			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	55.95518	100.00000	55.54950			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	16.23671	100.00000	16.08510			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	83.40148	100.00000	82.84298			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	55.99035	100.00000	55.58442			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	83.52451	100.00000	82.96520			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	56.19131	100.00000	55.78392			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	83.58602	100.00000	83.02629			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C9On	22/05/2013	Spot Bond			100.00000	56.44252	100.00000	56.03331			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	56.76909	100.00000	56.35751			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	8.66434	100.00000	8.60152			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	98.66155	8.21500	98.59617			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	54.72784	100.00000	54.35698			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	37.99164	100.00000	37.74132			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	15.67644	100.00000	15.57258			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	67.70132	100.00000	67.25281			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	16.19361	100.00000	16.08690			0.00	0	2,400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.63325	100.00000	7.58125			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	15.12009	100.00000	15.01992			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	61.16434	100.00000	60.72090			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	29.79679	100.00000	29.58076			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	29.63736	100.00000	29.42248			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	10.41503	100.00000	10.33952			0.00	0	55,000,000.00
NTC13 On	31/01/2015	Spot Bond			100.00000	20.61636	100.00000	20.46689			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	56.51029	100.00000	55.76805			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	17.46149	100.00000	17.23213			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A1On	18/10/2015	Spot Bond			100.00000	12.49501	100.00000	12.40443			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	12.54797	100.00000	12.45699			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	12.57974	100.00000	12.48854			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	13.34232	100.00000	13.24559			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	14.18962	100.00000	14.08675			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	19.48530	100.00000	19.34403			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	18.96558	100.00000	18.83993		10,016,000,000,000.00		100,160,000	145,451,000.00
OTCA05On	30/04/2013	Spot Bond			100.00000	59.50963	100.00000	59.07818			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	29.27528	100.00000	29.06304			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	59.43013	100.00000	58.99926			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	29.06073	100.00000	28.85003			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	12.36448	100.00000	12.27484			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	88.36560	100.00000	87.74331			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.53260	100.00000	4.47306			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	88.72154	100.00000	88.09673			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	12.26550	100.00000	12.19601			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.96109	100.00000	18.82363			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	5.51106	100.00000	4.37676			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM02	On	13/06/2013	Spot Bond			100.00000	64.37598	100.00000	65.67721			0.00	0	0.00
PMM03	On	27/09/2012	Spot Bond			100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
PNP05	On	21/08/2013	Spot Bond			100.00000	49.06919	100.00000	48.74322			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.00000	84.37953	100.00000	83.81322			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	32.01112	100.00000	31.77903			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	81.89882	100.00000	81.37718			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	98.32984	100.00000	97.55963			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	65.77538	100.00000	65.29850			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	65.95313	100.00000	65.47497			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	45.32355	100.00000	44.99496			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	98.37826	100.00000	97.60767			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	32.17424	100.00000	31.94098			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	82.07625	100.00000	81.55347			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	66.24938	100.00000	65.76907			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	45.40518	100.00000	45.07599			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	98.46300	100.00000	97.69175			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	32.53886	100.00000	32.30295			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4DOn	15/06/2013	Spot Bond			100.00000	66.78263	100.00000	66.29845			0.00	0	0.00
PR2D1BOn	15/12/2012	Spot Bond			100.00000	98.68090	100.00000	97.90793			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	32.94185	100.00000	32.70302			0.00	0	0.00
PR2D4DOn	15/06/2013	Spot Bond			100.00000	67.25664	100.00000	66.76902			0.00	0	0.00
PRM1A4On	15/02/2014	Spot Bond			100.00000	38.83680	100.00000	38.55523			0.00	0	0.00
PRP1A3On	01/10/2012	Spot Bond			100.00000	94.30443	100.00000	93.59001			0.00	0	0.00
PRP1B3On	01/10/2012	Spot Bond			100.00000	94.32766	100.00000	93.61306			0.00	0	0.00
PRP1C3On	01/10/2012	Spot Bond			100.00000	94.42053	100.00000	93.70523			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	19.23759	100.00000	19.11084			0.00	0	0.00
R010P On	21/12/2025	Spot Bond			100.00000	0.00207	100.00000	0.00206			0.00	0	0.00
R155 On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157 On	15/09/2015	Spot Bond			5.51000	128.34084	5.54000	128.18989		127,141,552,920,000.00	074,692,000	23,489,813,845.00	
R158P On	15/09/2015	Spot Bond			100.00000	8.55004	100.00000	8.49371			0.00	0	0.00
R159P On	15/09/2016	Spot Bond			100.00000	3.80002	100.00000	3.77498			0.00	0	0.00
R179 On	01/08/2013	Spot Bond			100.00000	53.77143	100.00000	53.41713			0.00	0	0.00
R186 On	21/12/2026	Spot Bond			7.50500	128.08906	7.54500	127.60348		38,187,091,100,000.00	088,220,000	7,912,076,164.00	
R187P On	21/12/2026	Spot Bond			100.00000	0.00092	100.00000	0.00092			0.00	0	0.00
R188P On	21/12/2027	Spot Bond			100.00000	0.00041	100.00000	0.00041			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			218.61743	96.80938	218.57174	95.63770			322,679,326,680,000.00	476,000,000	1,031,540,000.00
R197	On	07/12/2023	Spot Bond			1.52000	269.67110	1.53000	269.34725			163,948,720,000.00	107,861,000	200,227,000.00
R201	On	21/12/2014	Spot Bond			4.91500	109.99384	4.94000	109.89336			2,123,280,000,000.00	432,000,000	2,708,309,753.00
R202	On	07/12/2033	Spot Bond			2.12000	198.07906	2.12000	198.00750			68,427,240,000.00	32,277,000	1,201,255,554.00
R2023	On	28/02/2023	Spot Bond			8.00000	98.31024	8.00000	98.24636			22,243,600,000,000.00	780,450,000	2,963,700,000.00
R203	On	15/09/2017	Spot Bond			6.01000	113.45710	6.03500	113.28887			7,060,626,130,000.00	174,813,000	5,895,135,656.00
R204	On	21/12/2018	Spot Bond			6.31000	110.27458	6.33500	110.08333			2,005,601,950,000.00	317,845,000	4,260,805,694.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.07100	8.75000	100.00000			8,109,500,000,000.00	926,800,000	1,333,750,000.00
R205	On	31/03/2014	Spot Bond			100.00000	29.68775	100.00000	29.47251			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.05500	104.19397	5.08500	104.11137			6,098,200,350,000.00	206,370,000	2,107,626,221.00
R207	On	15/01/2020	Spot Bond			6.61000	104.65787	6.64000	104.42577			18,724,718,170,100.00	832,786,410	7,871,563,531.00
R208	On	31/03/2021	Spot Bond			6.78000	102.67728	6.81000	102.42881			4,796,313,390,120.00	707,420,854	7,494,573,084.00
R209	On	31/03/2036	Spot Bond			8.21500	82.32159	8.25000	81.96415			35,946,646,595,000.00	375,733,000	9,719,323,528.00
R210	On	31/03/2028	Spot Bond			1.82000	154.09405	1.84000	153.64759			198,267,160,000.00	108,938,000	295,506,000.00
R211	On	31/01/2017	Spot Bond			0.60000	121.03674	0.60000	121.00801			0.00	0	1,210,000,000.00
R212	On	31/01/2022	Spot Bond			1.46000	124.19319	1.46000	124.15506			64,315,920,000.00	44,052,000	938,169,000.00
R213	On	28/02/2031	Spot Bond			8.01000	90.39863	8.03500	90.11814			25,972,713,360,000.00	242,536,000	3,531,505,630.00
R214	On	28/02/2041	Spot Bond			6.50000	100.05302	6.50000	100.00000			30,090,424,000,000.00	629,296,000	5,983,628,034.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	64.92688	100.00000	64.49907			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	43.28459	100.00000	42.99938			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	28.85639	100.00000	28.66625			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	19.23759	100.00000	19.11084			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	12.82506	100.00000	12.74056			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.55004	100.00000	8.49371			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.70003	100.00000	5.66247			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.80002	100.00000	3.77498			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	52.36291	100.00000	52.01601			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	34.90861	100.00000	34.67734			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	23.27240	100.00000	23.11823			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	15.51494	100.00000	15.41215			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.34329	100.00000	10.27477			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	6.89553	100.00000	6.84985			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.59702	100.00000	4.56656			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.06468	100.00000	3.04438			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On	21/06/2017	Spot Bond			100.00000	2.04312	100.00000	2.02958			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.36208	100.00000	1.35306			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.90805	100.00000	0.90204			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.60537	100.00000	0.60136			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.40358	100.00000	0.40091			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.26905	100.00000	0.26727			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.17937	100.00000	0.17818			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.11958	100.00000	0.11879			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.07972	100.00000	0.07919			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05315	100.00000	0.05279			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03543	100.00000	0.03520			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02362	100.00000	0.02346			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01575	100.00000	0.01564			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01050	100.00000	0.01043			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00700	100.00000	0.00695			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00467	100.00000	0.00463			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00311	100.00000	0.00309			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00207	100.00000	0.00206			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	0.00138	100.00000	0.00137			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00092	100.00000	0.00092			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00061	100.00000	0.00061			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00041	100.00000	0.00041			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	35.30768	100.00000	35.05170			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	61.99116	100.00000	61.54172			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	14.07454	100.00000	13.97250			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	17.45821	100.00000	17.29520			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.07760	100.00000	2.05032			0.00	0	0.00
RCSC07	On	06/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	100.14225	100.00000	99.34536			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	65.85756	100.00000	67.23998			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	65.84383	100.00000	67.21195		2,000,000,000,000.00	20,000,000	5,000,000.00	
RCSC11	On	06/09/2013	Spot Bond			100.00000	44.44437	100.00000	44.44430			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	17.54815	100.00000	17.42092			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	47.06800	100.00000	49.29844			0.00	0	0.00
RDFC05	On	06/12/2012	Spot Bond			100.00000	99.99980	100.00000	100.00000			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	98.08303	100.00000	97.32073			0.00	0	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	90.67774	100.00000	90.01746			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	21.95601	100.00000	21.79682			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	103.15207	5.87500	103.10356			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.00000	85.74200	100.00000	85.15740			0.00	0	0.00
RES12	On	20/08/2015	Spot Bond			100.00000	15.66887	100.00000	15.46307			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	26.54303	100.00000	31.18851			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	82.47882	100.00000	81.93500			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	82.60968	100.00000	82.06500			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	22.85447	100.00000	22.68877			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	12.91935	100.00000	12.84277			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.53135	100.00000	12.44050			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	14.37700	100.00000	14.27276			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	14.37700	100.00000	14.27276			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	60.55268	100.00000	59.75734			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	50.92376	100.00000	50.25490			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	38.61446	100.00000	38.33145			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	34.09247	100.00000	33.89039			0.00	0	0.00

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	20.86346	100.00000	20.71220			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.60737	5.25000	100.56488			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.59465	100.00000	0.59030			0.00	0	0.00
RPP02U	On	12/09/2012	Spot Bond			100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.59194	100.00000	2.57315			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	90.72978	100.00000	90.19608			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.52832	100.00000	13.43870			0.00	0	6,100,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	7.96979	100.00000	7.92451			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	83.76626	100.00000	83.20154			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	16.45143	100.00000	16.34304			0.00	0	32,200,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	9.59286	100.00000	9.52331			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.45421	8.00000	109.38386			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	7.86043	100.00000	7.80344			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	9.35046	100.00000	9.28266			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	9.35747	100.00000	9.26915			0.00	0	5,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	21.99035	100.00000	21.84546			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	67.71489	100.00000	67.26628			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	12.58390	100.00000	12.50054			0.00	0	7,500,000.00
SBKI11	On	09/04/2014	Spot Bond			5.75000	123.06619	5.75000	122.98582			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	46.56363	100.00000	46.25682			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	65.15812	100.00000	64.72645			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	27.11732	100.00000	26.93864			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	27.11732	100.00000	26.93864			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	27.11732	100.00000	26.93864			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	67.59908	100.00000	67.15367			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.60161	100.00000	13.51199			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	27.11732	100.00000	26.93864			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	27.11732	100.00000	26.93864			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	67.70132	100.00000	67.25281			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	67.70132	100.00000	67.25281			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.47429	100.00000	9.40560			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	27.04392	100.00000	31.66812			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	25.06059	100.00000	24.87890			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	11.03006	100.00000	10.95008			0.00	0	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	64.10556	100.00000	63.64079			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	39.39357	100.00000	39.10796			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.31763	100.00000	14.22329			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	39.38239	100.00000	39.09687			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.57540	100.00000	10.49874			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	8.90018	100.00000	8.83565			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.90404	100.00000	0.89805			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	9.40964	100.00000	9.34142			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.01198	100.00000	11.93240			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.00185	10.05000	102.91955			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	8.91531	100.00000	8.83206			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.18441	100.00000	19.04532			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.23201	100.00000	9.14581			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.20011	100.00000	7.14790			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.59999	8.00000	104.55512			0.00	0	4,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.24542	100.00000	10.17791			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.01153	100.00000	10.93897			0.00	0	1,600,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	72.08960	100.00000	71.61460			0.00	0	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	16.90443	100.00000	16.79305			0.00	0	4,400,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	62.34700	100.00000	61.92452			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.69430	100.00000	6.64994			80,000,000,000.00	800,000	200,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.42802	100.00000	5.39226			0.00	0	700,000.00
SCM107	On	15/09/2017	Spot Bond			100.00000	12.25068	100.00000	12.16187			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	80.23844	100.00000	79.76366			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	68.60902	100.00000	68.22430			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.73401	100.00000	2.71418			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04385	100.00000	0.04352			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.72297	6.50000	100.68758			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	12.10381	100.00000	12.01606			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	63.98599	100.00000	63.52210			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.91796	100.00000	17.78805			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	10.83500	100.00000	10.75644			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.50520	8.75000	102.45690			0.00	0	800,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	51.87139	100.00000	51.52961			8,214,680,400,000.00	82,146,804	87,146,804.00
SLI2	On	15/08/2016	Spot Bond			100.00000	13.72864	100.00000	13.63819			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	57.70404	100.00000	57.32176			0.00	0	0.00

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	13.60161	100.00000	13.51199			0.00	0	10,300,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	26.76120	100.00000	26.56719			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.07845	100.00000	10.00538			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	14.83199	100.00000	14.72447			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.12429	100.00000	8.06539			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	15.26152	100.00000	15.16041			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.98938	100.00000	17.82141			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.72825	100.00000	9.24209			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	10.73935	100.00000	10.66149			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	10.75384	100.00000	10.65343			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.53131	100.00000	9.45775			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.74238	6.75000	102.67234			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	23.51252	100.00000	23.40190			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	100.97232	7.25000	100.91371			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	10.07935	100.00000	9.98524			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	101.43725	8.75000	101.26366			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	105.64016	13.50000	105.36450			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.24563	100.00000	2.21914			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN860 On	25/11/2012	Spot Bond			100.00000	81.47321	100.00000	80.93126			0.00	0	0.00
SYN861 On	22/11/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	72.42063	100.00000	71.99211			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.73823			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.35206			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.35206			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	68.22430	100.00000	67.84387			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.46765			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.46765			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	67.34317	100.00000	66.97248			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	68.60902	100.00000	68.22430			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	49.22686	100.00000	48.89984			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	49.22686	100.00000	48.89984			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	45.74683	100.00000	45.44293			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN924 On	22/08/2013	Spot Bond			100.00000	45.64530	100.00000	45.34208			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	45.54400	100.00000	45.24145			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	49.22686	100.00000	48.89984			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	49.22686	100.00000	48.89984			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	88.80779	100.00000	88.16425		800,000,000,000.00	8,000,000	8,000,000.00	
SYN934 On	01/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
SYN940 On	20/09/2012	Spot Bond			100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.00000	83.14351	100.00000	82.57919			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN944	On	22/11/2012	Spot Bond			100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
SYN945	On	23/11/2012	Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
SYN946	On	27/11/2012	Spot Bond			100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	24.89691	100.00000	24.73197			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	12.71834	100.00000	12.63408			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	31.68528	100.00000	31.47651			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	37.87373	100.00000	37.62418			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	72.13439	100.00000	71.70923			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.65649			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.26556	6.27500	100.21490			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	61.73354	100.00000	61.28598			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	60.84165	100.00000	60.40056			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	15.32104	100.00000	15.20996			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.16692	8.00000	103.10096			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	99.96619	6.27000	99.91551			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	38.60985	100.00000	38.38099			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	37.86330	100.00000	37.50977			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS98	On	14/09/2012	Spot Bond			100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.02134	100.00000	7.94644			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.25301	100.00000	8.17594			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.68444	100.00000	8.62721			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	8.75109	100.00000	8.66938			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	9.81673	100.00000	9.72507			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	14.21834	100.00000	14.08559			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	90.38758	100.00000	89.73101			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	11.59360	100.00000	11.50955			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	90.32192	100.00000	89.66582			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	91.21884	100.00000	90.55623			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	90.50998	100.00000	89.85253			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	90.75480	100.00000	90.09557			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.08874	100.00000	7.03735			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.59308	100.00000	7.53802			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	7.92930	100.00000	7.87182			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	8.60175	100.00000	8.53939			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.05004	100.00000	8.98443			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	13.80203	100.00000	13.70196			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	11.28001	100.00000	11.19824			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	13.49589	100.00000	13.39804			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	11.53953	100.00000	11.45587			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	7.76118	100.00000	7.70491			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	7.87326	100.00000	7.81618			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	7.92930	100.00000	7.87182			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	11.36652	100.00000	11.28411			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	11.53953	100.00000	11.45587			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	12.13425	100.00000	12.04628			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	8.48967	100.00000	8.42812			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	12.13425	100.00000	12.04628			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	12.99930	100.00000	12.90506			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000	9.61042	100.00000	9.54075			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			100.00000	12.94525	100.00000	12.85139			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond			100.00000	17.27050	100.00000	17.14529			0.00	0	0.00
THE9D2 On	18/07/2039	Spot Bond			100.00000	14.09342	100.00000	13.99124			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D3	On	18/07/2016	Spot Bond			100.00000	17.43270	100.00000	17.30632			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	43.71997	100.00000	43.40300			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	26.01500	100.00000	25.84265			0.00	0	4,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.13676	6.00000	103.08752			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.18220	100.00000	13.09534		100,000,000,000.00	1,000,000	1,003,800,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	15.40364	100.00000	15.30215			0.00	0	302,302,072.00
TN23	On	06/11/2023	Spot Bond			100.00000	14.07943	100.00000	13.98667			0.00	0	200,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	9.82173	100.00000	9.75702			0.00	0	215,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.39178	100.00000	11.31672			0.00	0	28,200,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	6.76972	100.00000	6.67465			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	6.92913	100.00000	6.83182			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.13105	100.00000	7.03089			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.15231	100.00000	7.05185			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	8.15127	100.00000	8.03678			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	13.86343	100.00000	13.66873			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.08302	10.00000	100.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.08096	9.75000	100.00000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.08036	100.00000	10.00000			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
TSP116	On	09/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.25996			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	67.84387	100.00000	67.46765			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	50.00001	100.00000	99.45504			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	51.05545	100.00000	50.76541			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	63.15576	100.00000	62.79698			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	56.89214	100.00000	56.56895			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	10.81484	100.00000	16.06965			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	86.51897	100.00000	85.93831			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	29.91899	100.00000	29.70208			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.37453	100.00000	12.28482			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.97692	100.00000	18.83933			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	16.54083	100.00000	16.43185			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A2	On	07/11/2012	Spot Bond			100.00000	86.16758	100.00000	85.57058			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	40.02843	100.00000	39.73823			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	86.19411	100.00000	85.59693			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	40.06332	100.00000	39.75971			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	86.28961	100.00000	85.69176			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	40.45912	100.00000	40.16580			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.78953	100.00000	16.63277			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	11.99032	100.00000	11.87836			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	9.86071	100.00000	9.76864			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	71.03384	100.00000	70.64354			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.35877	100.00000	12.28875			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	19.66329	100.00000	19.53373			0.00	0	65,701,560.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.46850	100.00000	11.39080		779,600,000,000.00	0.00	7,796,000	43,898,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	21.08416	100.00000	20.94524			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.12788	100.00000	13.04138			0.00	0	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.55627	100.00000	11.48013			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.34135	100.00000	11.26662			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On	28/05/2021	Spot Bond			100.00000	11.24583	100.00000	11.17173			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	44.74414	100.00000	44.44444			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	36.57124	100.00000	36.32896			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.13115	100.00000	10.06439			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	27.90908	100.00000	27.72419			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	22.79508	100.00000	22.64488			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	7.92846	100.00000	7.87594			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.27112	100.00000	16.16391			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.10885	100.00000	10.04224			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.32276	100.00000	0.32064			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.27378	100.00000	6.23817			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02526	100.00000	0.02512			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.27378	100.00000	6.23817			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	16.81007	100.00000	16.71457			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.19754	100.00000	17.09984			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.12223	100.00000	16.03064			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA010	On	22/04/2015	Spot Bond			100.00000	16.12223	100.00000	16.03064			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.28736	100.00000	15.20051			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.28736	100.00000	15.20051			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.46822	100.00000	14.38602			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.46822	100.00000	14.38602			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.61518	100.00000	13.53783			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.61518	100.00000	13.53783			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	12.83679	100.00000	12.76386			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	12.83679	100.00000	12.76386			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.08107	100.00000	12.01262			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.08107	100.00000	12.01262			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.43545	100.00000	11.37066			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	10.82433	100.00000	10.76301			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.09179	100.00000	8.04582			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.64368	100.00000	7.60026			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.19301	100.00000	7.15215			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.19301	100.00000	7.15215			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.80759	100.00000	6.76892			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA028	On	19/08/2016	Spot Bond			100.00000	6.43059	100.00000	6.39406			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.04424	100.00000	6.00864			0.00	0	0.00
Total for j-Bonds :											776,047,173,685,220.00	,811,272,289	98,508,094,704.00	
Grand Total:											'6,047,229,618,526.00	111,296,456	98,509,611,567.00	