



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 11/09/2012

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On	17/09/2012	Foreign Exchange Future			8.14040	8.14040	8.15920	8.15920		13.44	77,179,132.40	9,481	238,638.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,009.20090	1.00920	990.400	23.12	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.00090	0.00000	0.000	23.12	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			859.21530	0.85922	840.407	23.28	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.01530	0.00002	0.007	23.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			759.25100	0.75925	740.429	22.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.05100	0.00005	0.029	22.56	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			0.01760	0.00002	0.010	26.24	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			1,040.81760	1.04082	1,059.610	26.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			0.00980	0.00001	0.005	27.30	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			1,140.80980	1.14081	1,159.605	27.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			0.35380	0.00035	0.210	22.05	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			641.15380	0.64115	659.810	22.05	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			0.06460	0.00006	0.041	24.12	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			840.86460	0.84086	859.641	24.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			0.03300	0.00003	0.020	25.18	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			940.83300	0.94083	959.620	25.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			3.36290	0.00336	1.936	19.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			394.16290	0.39416	411.536	19.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			2.15620	0.00216	1.231	19.99	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			442.95620	0.44296	460.831	19.99	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			0.55650	0.00056	0.324	21.53	0.00	0	25,100.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			591.35650	0.59136	609.924	21.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			29.74150	0.02974	20.708	15.10	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			130.54150	0.13054	140.308	15.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			10.22910	0.01023	6.368	17.21	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			251.02910	0.25103	265.968	17.21	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			4.83540	0.00484	2.844	18.72	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			345.63540	0.34564	362.444	18.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.14	Call			0.00000	0.00000	56.568	13.54	282,841.00	5,000	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.14	Put			0.00000	0.00000	56.168	13.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			46.42940	0.04643	34.232	14.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			87.22940	0.08723	93.831	14.20	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			32.06490	0.03206	22.534	14.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			122.86490	0.12286	132.134	14.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			264.57820	0.26458	245.400	15.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			5.37820	0.00538	5.000	15.81	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			174.37840	0.17438	155.483	14.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			15.17840	0.01518	15.083	14.86	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			97.21240	0.09721	80.235	13.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			38.01240	0.03801	39.835	13.92	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			659.31140	0.65931	640.471	21.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			0.11140	0.00011	0.070	21.04	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			459.80790	0.45981	440.881	17.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			0.60790	0.00061	0.480	17.99	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			410.15740	0.41016	391.199	17.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			0.95740	0.00096	0.800	17.23	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.22610	8.22610	8.25460	8.25460		15.18	121,795,636.60	14,806	106,312.00

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	11.10	Call			7.99850	0.00800	6.795	27.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,853.39850	2.85340	2,880.695	27.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			62.39890	0.06240	57.496	20.35	0.00	0	6,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			1,057.79890	1.05780	1,081.396	20.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			46.70840	0.04671	43.192	21.65	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,292.10840	1.29211	1,317.092	21.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			19.36930	0.01937	18.260	25.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,164.76930	2.16477	2,192.160	25.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			84.70490	0.08470	77.947	19.10	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			840.10490	0.84010	861.847	19.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			75.30880	0.07531	69.305	19.57	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			920.70880	0.92071	943.205	19.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			63.94360	0.06394	58.907	20.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			1,039.34360	1.03934	1,062.807	20.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			0.00000	0.00000	120.606	17.51	10,492,730.70	87,000	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			0.00000	0.00000	594.506	17.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			113.02440	0.11302	104.277	18.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			658.42440	0.65842	678.177	18.02	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			85.83810	0.08584	78.991	19.05	0.00	0	27,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			831.23810	0.83124	852.891	19.05	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			223.72970	0.22373	208.650	15.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			319.12970	0.31913	332.550	15.86	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			176.95640	0.17696	164.080	16.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			422.35640	0.42236	437.980	16.54	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			151.59650	0.15160	140.045	17.00	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			496.99650	0.49700	513.945	17.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			335.67720	0.33568	318.892	15.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			181.07720	0.18108	192.792	15.18	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			261.72690	0.26173	245.055	15.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			257.12690	0.25713	268.955	15.40	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	8.30	Call			241.99050	0.24199	226.125	15.63	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			287.39050	0.28739	300.025	15.63	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			424.48850	0.42449	410.685	15.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			119.88850	0.11989	134.585	15.19	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			393.20710	0.39321	378.546	15.19	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			138.60710	0.13861	152.446	15.19	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			363.60550	0.36361	347.939	15.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			159.00550	0.15901	171.839	15.18	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			0.00000	0.00000	515.885	15.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			0.00000	0.00000	89.785	15.20	7,811,277.60	87,000	43,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.33770	8.33770	8.35450	8.35450		16.08	9,605,030.40	1,152	21,554.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			88.99040	0.08899	81.808	23.02	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,934.49040	1.93449	1,944.108	23.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			72.73320	0.07273	66.226	24.25	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,268.23320	2.26823	2,278.526	24.25	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			62.44210	0.06244	56.411	25.30	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,557.94210	2.55794	2,568.711	25.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			503.53880	0.50354	490.408	15.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			249.03880	0.24904	252.708	15.27	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			195.79010	0.19579	185.943	18.95	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			941.29010	0.94129	948.243	18.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			137.34110	0.13734	128.686	20.65	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,332.84110	1.33284	1,340.986	20.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			557.47850	0.55748	543.867	14.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			202.97850	0.20298	206.167	14.95	0.00	0	10,000.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.42970	8.42970	8.44460	8.44460		16.39	0.00	0	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			388.28090	0.38828	375.653	17.48	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			693.68090	0.69368	695.953	17.48	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			385.46890	0.38547	372.821	17.51	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			700.86890	0.70087	703.121	17.51	0.00	0	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	14/06/2013	Foreign Exchange Future	8.74	Call			391.11900	0.39112	378.513	17.44	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			686.51900	0.68652	688.813	17.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.56100	8.56100	8.57680	8.57680		17.15	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			914.67430	0.91467	900.365	15.62	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			337.87430	0.33787	339.365	15.62	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			527.76620	0.52777	517.670	18.28	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			950.96620	0.95097	956.670	18.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.70540	8.70540	8.72620	8.72620		17.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,224.13340	1.22413	1,198.348	15.97	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			497.93340	0.49793	492.948	15.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.29570	9.29570	9.33650	9.33650		18.72	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.14040	8.14040	8.15920	8.15920		13.44	40,702.00	5	796.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			520.51740	0.00521	307.583	18.57	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			33,600.51740	0.33601	35,267.583	18.57	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			215.62160	0.00216	123.079	19.99	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			44,295.62160	0.44296	46,083.079	19.99	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.22610	8.22610	8.25460	8.25460		15.18	41,130.50	5	842.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			15,394.65190	0.15395	14,226.753	16.95	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			48,934.65190	0.48935	50,616.753	16.95	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.33770	8.33770	8.35450	8.35450			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			33,550.00000	0.33550	35,230.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.70340	8.70340	8.70340	8.70340		17.36	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			52,953.33920	0.52953	53,110.280	18.47	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			58,613.33920	0.58613	58,770.280	18.47	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			53,661.88890	0.53662	53,832.960	18.41	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			57,321.88890	0.57322	57,492.960	18.41	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			53,306.16520	0.53306	53,470.178	18.44	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			57,966.16520	0.57966	58,130.178	18.44	0.00	0	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			13.08240	13.08240	13.05800	13.05800		11.27	784,944.00	60	10,571.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call			1,708.00000	1.70800	1,732.400	17.74	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put			0.00000	0.00000	0.000	17.74	0.00	0	6,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Call			908.09140	0.90809	932.431	17.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	12.15	Put			0.09140	0.00009	0.030	17.27	0.00	0	38,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call			7.86770	0.00787	5.756	13.72	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put			399.86770	0.39987	373.356	13.72	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Call			0.71130	0.00071	0.338	16.67	0.00	0	14,400.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.85	Put			792.71130	0.79271	767.938	16.67	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.21560	13.21560	13.20670	13.20670		12.91	660,780.00	50	3,952.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			112.10480	0.11210	105.709	15.51	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			1,105.40480	1.10540	1,090.109	15.51	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			239.95290	0.23995	231.066	13.84	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			583.25290	0.58325	565.466	13.84	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			201.08620	0.20109	192.690	14.23	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			694.38620	0.69439	677.090	14.23	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			0.00000	0.00000	142.530	14.88	1,582,078.56	11,100	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			0.00000	0.00000	876.930	14.88	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			0.00000	0.00000	1,011.750	12.54	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			0.00000	0.00000	46.150	12.54	512,267.22	11,100	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			296.64220	0.29664	287.462	13.36	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			459.94220	0.45994	441.862	13.36	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.38970	13.38970	13.36230	13.36230		15.81	0.00	0	2,355.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			641.41450	0.64141	639.498	22.32	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			1,179.11450	1.17911	1,149.798	22.32	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			474.98340	0.47498	471.551	22.32	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,512.68340	1.51268	1,481.851	22.32	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			791.19010	0.79119	790.921	22.32	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			958.89010	0.95889	931.221	22.32	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			719.42200	0.71942	718.339	22.32	0.00	0	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	13.70	Put			1,057.12200	1.05712	1,028.639	22.32	0.00	0	200.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10460	0.10460	0.10430	0.10430		17.30	0.00	0	3,433.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			1.27960	0.00001	1.102	17.64	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			571.27960	0.00571	541.102	17.64	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10580	0.10580	0.10560	0.10560		16.38	0.00	0	20,018.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			217.83330	0.00218	217.072	17.94	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			657.83330	0.00658	637.072	17.94	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.45900	10.45900	10.43430	10.43430		9.81	0.00	0	23,314.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			984.30350	0.98430	1,009.000	15.98	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			0.00350	0.00000	0.000	15.98	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			684.41310	0.68441	709.026	16.52	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			0.11310	0.00011	0.026	16.52	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			534.89220	0.53489	559.375	16.80	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			0.59220	0.00059	0.375	16.80	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			0.11500	0.00012	0.069	18.37	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			815.81500	0.81582	791.069	18.37	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Call			243.26990	0.24327	264.613	13.35	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			8.96990	0.00897	5.613	13.35	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Call			23.77180	0.02377	24.406	11.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Put			139.47180	0.13947	115.406	11.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			0.16050	0.00016	0.103	17.93	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			765.86050	0.76586	741.103	17.93	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.57850	10.57850	10.56590	10.56590		12.28	211,570.00	20	58,861.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			119.09460	0.11909	113.729	13.97	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			653.19460	0.65319	635.228	13.97	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			67.45490	0.06745	63.302	15.43	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			1,001.55490	1.00155	984.802	15.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			184.69920	0.18470	179.353	13.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			438.79920	0.43880	420.853	13.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			150.59920	0.15060	145.115	13.51	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			534.69920	0.53470	516.615	13.51	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			139.24150	0.13924	133.768	13.66	1,845,995.64	13,800	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			573.34150	0.57334	555.268	13.66	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			0.00000	0.00000	768.350	12.28	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			0.00000	0.00000	39.850	12.28	549,934.14	13,800	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			419.82860	0.41983	420.113	12.17	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			153.92860	0.15393	141.613	12.17	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			359.86560	0.35987	358.346	12.22	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			193.96560	0.19397	179.845	12.22	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,080.96660	1.08097	1,091.821	12.81	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			15.06660	0.01507	13.320	12.81	0.00	0	5,690.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.73420	10.73420	10.70640	10.70640		13.12	0.00	0	6,129.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			317.14490	0.31714	318.457	13.72	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			580.74490	0.58074	554.257	13.72	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.05320	11.05320	11.02350	11.02350		14.31	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			641.35470	0.64135	652.029	14.56	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			817.85470	0.81785	798.829	14.56	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.92841	106.92841	106.93072	106.93072			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,940.72000	6.94072	6,938.410		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			6,930.72000	6.93072	6,928.410		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			6,920.72000	6.92072	6,918.410		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			105.60166	105.60166	105.60239	105.60239			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			6,612.39000	6.61239	6,611.660		0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Call			6,602.39000	6.60239	6,601.660		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			6,592.39000	6.59239	6,591.660		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			112.37576	112.37576	112.37659	112.37659			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			8,386.59000	8.38659	8,385.760		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			8,376.59000	8.37659	8,375.760		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			8,366.59000	8.36659	8,365.760		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			475.88100	475.88100	475.61700	475.61700			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			482.64800	482.64800	482.38000	482.38000			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			426.81200	426.81200	426.89000	426.89000			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			432.88100	432.88100	432.96000	432.96000			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.49290	8.49290	8.45000	8.45000		10.14	18,480,550.40	2,176	4,212.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			66.37560	0.06638	94.527		0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			36.37560	0.03638	21.627		0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.51460	8.51460	8.48110	8.48110			34,058.40	4	11,595.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			223.21830	0.22322	237.743		0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			202.11830	0.20212	183.143		0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.56150	8.56150	8.51650	8.51650			0.00	0	3,874.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			310.35040	0.31035	331.499		0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			303.85040	0.30385	279.999		0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			8.63250	8.63250	8.58530	8.58530			0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			416.90990	0.41691	435.079		0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			721.60990	0.72161	692.579		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Call			413.09580	0.41310	431.136	15.77	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.90	Put			727.79580	0.72780	698.636	15.77	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Call			409.30840	0.40931	427.219	15.77	0.00	0	0.00
AU\$ / R On	16/09/2013	Foreign Exchange Future	8.91	Put			734.00840	0.73401	704.719	15.77	0.00	0	0.00
AU\$ / R On	14/12/2015	Foreign Exchange Future			8.80540	8.80540	8.77630	8.77630		14.26	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future			8.37290	8.37290	8.36240	8.36240		8.88	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Call			106.80760	0.10681	113.295	10.33	0.00	0	0.00
CAD/ R On	17/09/2012	Foreign Exchange Future	8.27	Put			14.40760	0.01441	10.395	10.33	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future			8.44410	8.44410	8.44330	8.44330		11.39	0.00	0	25.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Call			247.00160	0.24700	244.595	11.41	0.00	0	0.00
CAD/ R On	14/12/2012	Foreign Exchange Future	8.35	Put			153.70160	0.15370	150.495	11.41	0.00	0	0.00
CF CANIOn	17/09/2012	Can-Do Future			0.02920	0.02920	0.04490	0.04490			0.00	0	11,120.00
CF CANIOn	17/09/2012	Can-Do Future			0.00470	0.00470	0.00610	0.00610			0.00	0	7,100.00
CF CANIOn	17/09/2012	Can-Do Future			0.17200	0.17200	0.16020	0.16020			0.00	0	14,700.00
CF CANIOn	17/09/2012	Can-Do Future			0.00080	0.00080	0.00170	0.00170			0.00	0	8,000.00
CF CANIOn	17/09/2012	Can-Do Future			0.01230	0.01230	0.01980	0.01980			0.00	0	12,800.00
CF CANIOn	17/09/2012	Can-Do Future			0.03500	0.03500	0.03540	0.03540			0.00	0	4,800.00
CF CANIOn	14/12/2012	Can-Do Future			0.06940	0.06940	0.07290	0.07290			0.00	0	7,000.00
CF CANIOn	14/12/2012	Can-Do Future			0.08170	0.08170	0.08000	0.08000			0.00	29,000	14,500.00
CF CANIOn	14/12/2012	Can-Do Future			0.07990	0.07990	0.07000	0.07000			0.00	29,000	14,500.00
CF CANIOn	14/12/2012	Can-Do Future			0.12700	0.12700	0.12000	0.12000			0.00	3,700	3,700.00
CF CANIOn	14/12/2012	Can-Do Future			0.11440	0.11440	0.11000	0.11000			0.00	3,700	3,700.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANIOn	14/12/2012	Can-Do Future			0.09580	0.09580	0.09000	0.09000			0.00	4,600	4,600.00
CF CANIOn	14/12/2012	Can-Do Future			0.11060	0.11060	0.10000	0.10000			0.00	4,600	4,600.00
CF CANIOn	14/12/2012	Can-Do Future			0.05090	0.05090	0.05200	0.05200			0.00	32,250	32,250.00
CHF / R On	17/09/2012	Foreign Exchange Future			8.65810	8.65810	8.63140	8.63140		11.73	0.00	0	25.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Call			7.69840	0.00770	5.565	15.34	0.00	0	0.00
CHF / R On	17/09/2012	Foreign Exchange Future	8.91	Put			286.29840	0.28630	257.465	15.34	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.76190	8.76190	8.74440	8.74440		13.70	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			162.61540	0.16262	153.718	15.01	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			458.21540	0.45822	431.818	15.01	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry			8.15270	8.15270	8.17140	8.17140		14.21	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry	7.40	Call			772.00000	0.77200	753.000	18.22	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry	7.40	Put			1.00000	0.00100	0.000	18.22	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry	7.72	Call			458.00000	0.45800	439.000	15.76	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry	7.72	Put			7.00000	0.00700	6.000	15.76	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry	7.85	Call			337.00000	0.33700	319.000	15.20	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry	7.85	Put			16.00000	0.01600	16.000	15.20	0.00	0	7,540.00
DAUS On	28/09/2012	Any day expiry	8.25	Call			75.00000	0.07500	64.000	14.99	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry	8.25	Put			154.00000	0.15400	161.000	14.99	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry	8.51	Call			23.00000	0.02300	18.000	17.03	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry	8.51	Put			362.00000	0.36200	375.000	17.03	0.00	0	0.00
DAUS On	28/09/2012	Any day expiry	8.72	Call			10.00000	0.01000	8.000	19.22	0.00	0	7,540.00
DAUS On	28/09/2012	Any day expiry	8.72	Put			559.00000	0.55900	575.000	19.22	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry			8.18910	8.18910	8.20770	8.20770		14.77	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry	8.25	Call			165.00000	0.16500	154.000	15.05	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry	8.25	Put			207.00000	0.20700	215.000	15.05	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry	8.51	Call			89.00000	0.08900	82.000	16.46	0.00	0	0.00
DAUS On	31/10/2012	Any day expiry	8.51	Put			391.00000	0.39100	403.000	16.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.72	Call			55.00000	0.05500	50.000	17.74	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			567.00000	0.56700	581.000	17.74	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			815.00000	0.81500	797.000	15.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			7.00000	0.00700	8.000	15.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			516.00000	0.51600	499.000	14.66	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			28.00000	0.02800	30.000	14.66	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			407.00000	0.40700	391.000	14.41	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			49.00000	0.04900	52.000	14.41	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.21560	8.21560	8.23990	8.23990		15.07	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			104.00000	0.10400	96.000	17.63	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			584.00000	0.58400	600.000	17.63	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			570.00000	0.57000	549.000	14.58	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			50.00000	0.05000	53.000	14.58	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			466.00000	0.46600	447.000	14.48	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			76.00000	0.07600	81.000	14.48	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			148.00000	0.14800	137.000	16.55	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			418.00000	0.41800	431.000	16.55	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.24160	8.24160	8.26850	8.26850		15.43	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			197.00000	0.19700	185.000	16.58	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			439.00000	0.43900	453.000	16.58	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			147.00000	0.14700	137.000	17.54	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			599.00000	0.59900	615.000	17.54	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			617.00000	0.61700	594.000	14.63	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			69.00000	0.06900	72.000	14.63	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			516.00000	0.51600	494.000	14.46	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			98.00000	0.09800	102.000	14.46	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.28110	8.28110	8.30360	8.30360			0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			0.00000	0.00000	0.000		0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			416.00000	0.41600	439.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	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
DAUS	On	29/01/2013	Any day expiry	8.60	Put			296.00000	0.29600	319.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			306.00000	0.30600	329.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			316.00000	0.31600	339.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			454.00000	0.45400	431.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			0.00000	0.00000	0.000		0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.31450	8.31450	8.33350	8.33350		15.85	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			272.00000	0.27200	260.000	17.05	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			549.00000	0.54900	556.000	17.05	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			269.00000	0.26900	257.000	17.09	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			556.00000	0.55600	563.000	17.09	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			243.00000	0.24300	232.000	17.48	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			630.00000	0.63000	638.000	17.48	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			623.00000	0.62300	605.000	14.69	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			140.00000	0.14000	141.000	14.69	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			274.00000	0.27400	263.000	17.01	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			541.00000	0.54100	549.000	17.01	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			108.83472	108.83472	108.82852	108.82852			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			2,838.52000	2.83852	2,844.720		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			2,828.52000	2.82852	2,834.720		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			2,818.52000	2.81852	2,824.720		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.64926	90.04610	8.63998	90.12752			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			4,714.63000	4.71463	4,633.210		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			8.74619	91.29388	8.73662	91.37629			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			1,719.64000	1.71964	1,802.050		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			1,630.95000	1.63095	1,713.360		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			1,542.39000	1.54239	1,624.800		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			426.73400	426.73400	426.82200	426.82200			0.00	0	264.00
GOVI	On	01/11/2012	GOVI	403.96	Call			228,620.00000	22.86200	227,740.000		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			432.80200	432.80200	432.89100	432.89100			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			990.00000	0.09900	1,880.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			1,090.00000	0.10900	1,980.000		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			1,190.00000	0.11900	2,080.000		0.00	0	0.00
GVIK	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			186.82800	186.82800	186.34000	186.34000			0.00	0	594.00
IGOV	On	07/02/2013	Index Future			189.48500	189.48500	188.99000	188.99000			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			504.50600	504.50600	504.46600	504.46600			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			511.55600	511.55600	511.51500	511.51500			0.00	0	169.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn	19/09/2012	Jibar Tradeable Future			5.05000	94.95000	5.04000	94.96000				0.00	0	44,760.00
JIBAR FOn	17/10/2012	Jibar Tradeable Future			4.98000	95.02000	4.96000	95.04000				0.00	0	0.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future			4.92000	95.08000	4.89000	95.11000				0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			4.81000	95.19000	4.79000	95.21000				0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future			4.80000	95.20000	4.78000	95.22000				0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future			4.78000	95.22000	4.76000	95.24000				0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			4.78000	95.22000	4.76000	95.24000				0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			4.83000	95.17000	4.81000	95.19000				0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			4.93000	95.07000	4.90000	95.10000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			5.03000	94.97000	5.00000	95.00000				0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future			5.17000	94.83000	5.15000	94.85000				0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future			5.32000	94.68000	5.30000	94.70000				0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.65430	6.65430	6.61870	6.61870		12.67	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Call			63.06200	0.06306	85.486	13.71	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put			34.36200	0.03436	21.186	13.71	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.68	Call			0.00000	0.00000	33.007	13.10	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.68	Put			0.00000	0.00000	58.707	13.10	587,070.00	10,000	10,000.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.69690	6.69690	6.66770	6.66770		10.45	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			162.89820	0.16290	178.471	10.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			125.19820	0.12520	111.571	10.57	0.00	0	0.00
R023	On	01/11/2012	Bond Future			6.91379	107.51438	6.92464	107.43224			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			868.35000	0.86835	950.490		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			943.19000	0.94319	1,025.330		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			1,017.96000	1.01796	1,100.100		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future			6.98222	109.00423	6.99354	108.92069			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			341.96000	0.34196	425.500		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			415.38000	0.41538	498.920		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			488.73000	0.48873	572.270		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.03355	106.43441	7.04516	106.35052			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	46.610		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			37.28000	0.03728	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			34.94000	0.03494	118.830		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			107.10000	0.10710	190.990		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.36914	123.18935	5.35863	123.22046		2.26	0.00	0	15,680.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,306.05000	1.30605	1,276.690	2.33	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			66.75000	0.06675	68.500	2.33	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,578.00000	2.57800	2,546.920	2.44	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			4.18000	0.00418	4.210	2.44	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.39634	124.89639	5.38462	124.92769		2.04	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,430.68000	2.43068	2,401.170	2.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.28	Put			69.12000	0.06912	70.910	2.19	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.39527	119.63373	5.38192	119.66618		2.15	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			779.44000	0.77944	762.070	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			881.42000	0.88142	896.500	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			790.73000	0.79073	773.200	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			868.37000	0.86837	883.290	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			802.12000	0.80212	784.450	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			855.43000	0.85543	870.210	2.17	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				0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.31598	131.68722	7.30647	131.78579		11.62	13,168,722.00	100	35,665.00
R186	On	01/11/2012	Bond Future	7.82	Call			5,761.63000	5.76163	5,665.880	11.87	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			588.07000	0.58807	590.890	11.87	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			7,250.45000	7.25045	7,151.970	12.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			333.37000	0.33337	333.460	12.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			11,634.26000	11.63426	11,534.700	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			54.90000	0.05490	53.910	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			14,442.02000	14.44202	14,343.030	12.40	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			12.49000	0.01249	12.070	12.40	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.38724	128.22235	7.37742	128.32198		12.32	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			11,273.46000	11.27346	11,180.170	13.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			830.73000	0.83073	837.070	13.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			2,347.46000	2.34746	2,299.200	12.02	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			6,260.89000	6.26089	6,312.260	12.02	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			3,395.40000	3.39540	3,336.120	12.17	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			4,698.10000	4.69810	4,738.450	12.17	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.44569	129.80306	7.43548	129.90477		12.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2013	Bond Future	7.41	Call			4,945.84000	4.94584	4,883.140	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			5,200.17000	5.20017	5,239.180	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,851.90000	4.85190	4,789.830	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			5,306.36000	5.30636	5,346.000	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,898.74000	4.89874	4,836.360	12.22	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,253.08000	5.25308	5,292.410	12.22	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				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			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				0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.50238	213.50238	213.51203	213.51203			0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	218.99	Put			5,477.97000	5.47797	5,487.620		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.00	Put			5,487.97000	5.48797	5,497.620		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R189	On	01/11/2012	Bond Future	219.01	Put			5,497.97000	5.49797	5,507.620		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			273.80533	273.80533	273.32683	273.32683			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			6,336.83000	6.33683	6,815.330		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			6,326.83000	6.32683	6,805.330		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Call			6,316.83000	6.31683	6,795.330		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future			4.80835	111.15508	4.76473	111.24659		1.46	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			763.85000	0.76385	684.180	1.54	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			42.18000	0.04218	54.020	1.54	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.74835	108.28733	4.69801	108.37988		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			693.84000	0.69384	628.770	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			176.78000	0.17678	204.260	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.65167	109.62229	4.59323	109.71665		1.25	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			143.08000	0.14308	122.870	1.31	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,042.01000	1.04201	1,116.160	1.31	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			146.38000	0.14638	125.790	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,028.98000	1.02898	1,102.750	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			149.74000	0.14974	128.780	1.30	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,016.00000	1.01600	1,089.400	1.30	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/R2On	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			202.26480	202.26480	200.84803	200.84803			0.00	0	49,424.00
R202	On	01/11/2012	Bond Future	191.99	Call			8,858.03000	8.85803	10,274.800		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			8,848.03000	8.84803	10,264.800		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			8,838.03000	8.83803	10,254.800		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			5.83160	111.27420	5.83196	111.27261		4.71	16,579,855.80	149	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,492.81000	4.49281	4,493.780	4.86	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			8.64000	0.00864	8.020	4.86	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.88000	112.81614	5.88044	112.81429		4.45	0.00	0	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,828.36000	1.82836	1,825.380	4.50	0.00	0	12,600.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.11	Put			870.88000	0.87088	866.050	4.50	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,490.20000	3.49020	3,488.820	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			320.49000	0.32049	317.260	4.76	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,511.84000	4.51184	4,511.380	4.90	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			176.86000	0.17686	174.550	4.90	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.90959	110.04980	5.90988	110.04864		4.65	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,636.15000	1.63615	1,633.240	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,635.67000	1.63567	1,631.600	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,597.08000	1.59708	1,594.160	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,676.54000	1.67654	1,672.460	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,616.54000	1.61654	1,613.620	4.65	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,656.02000	1.65602	1,651.940	4.65	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			6.14032	112.37823	6.13565	112.40311		5.93	0.00	0	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,608.33000	5.60833	5,582.860	6.26	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			14.13000	0.01413	13.540	6.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.19464	109.90524	6.18974	109.93026		6.05	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,689.93000	5.68993	5,664.760	6.53	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			244.73000	0.24473	244.580	6.53	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.23595	111.26013	6.23067	111.28609		5.99	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,284.73000	2.28473	2,266.400	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,993.40000	1.99340	2,001.030	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,312.40000	2.31240	2,293.970	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,972.06000	1.97206	1,979.590	6.02	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,340.22000	2.34022	2,321.700	6.03	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,950.90000	1.95090	1,958.340	6.03	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204/R1On	15/01/2020	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.95182	105.22296	4.90035	105.28311		0.79	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			260.88000	0.26088	220.740	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			86.13000	0.08613	106.140	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.87355	102.91606	4.80672	102.97684		0.65	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			242.70000	0.24270	214.030	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			285.22000	0.28522	317.330	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.70919	104.18486	4.61844	104.24704		0.50	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			68.24000	0.06824	58.640	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			916.39000	0.91639	968.970	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			69.32000	0.06932	59.600	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			910.52000	0.91052	962.980	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			70.42000	0.07042	60.580	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			904.67000	0.90467	957.010	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			6.39756	107.08457	6.41348	106.99129		7.18	256,895,883.43	2,399	19,118.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,581.33000	6.58133	6,672.270	7.75	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			16.37000	0.01637	14.030	7.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.45619	104.92899	6.47295	104.83418		7.49	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,706.00000	6.70600	6,788.580	7.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			252.21000	0.25221	239.980	7.85	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.50440	106.22261	6.52178	106.12728		7.28	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,262.00000	2.26200	2,303.020	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,711.47000	2.71147	2,657.160	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			2,287.42000	2.28742	2,328.780	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,681.80000	2.68180	2,627.830	7.30	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,313.01000	2.31301	2,354.700	7.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/05/2013	Bond Future	6.46	Put			2,652.34000	2.65234	2,598.700	7.30	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			6.59491	101.66526	6.60060	101.62880		8.47	10,471,521.78	103	9,342.00
R208	On	01/11/2012	Bond Future	6.81	Call			2,066.25000	2.06625	2,079.150	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			735.46000	0.73546	711.900	8.51	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,630.54000	5.63054	5,662.220	8.95	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			66.15000	0.06615	61.370	8.95	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,777.55000	6.77755	6,811.570	9.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			28.14000	0.02814	25.700	9.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.65628	103.07396	6.66226	103.03675		8.57	0.00	0	2,300.00
R208	On	07/02/2013	Bond Future	6.00	Call			706.38000	0.70638	709.470	8.20	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			4,933.14000	4.93314	4,899.020	8.20	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			7,026.92000	7.02692	7,055.760	9.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			360.81000	0.36081	352.440	9.08	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.70413	100.95122	6.71023	100.91422		8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,621.31000	2.62131	2,633.610	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			2,987.41000	2.98741	2,962.710	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,649.75000	2.64975	2,662.180	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,954.96000	2.95496	2,930.390	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,593.04000	2.59304	2,605.220	8.67	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,020.09000	3.02009	2,995.270	8.67	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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.04101	81.87300	8.03154	81.95765			17.61	4,257,396.00	52	7,349.00
R209	On 01/11/2012	Bond Future	8.99	Call			8,090.99000	8.09099	8,004.870		18.42	0.00	0	0.00
R209	On 01/11/2012	Bond Future	8.99	Put			173.14000	0.17314	171.670		18.42	0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.11124	83.00751	8.10153	83.09305			18.02	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call			8,918.66000	8.91866	8,840.330		18.82	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put			1,109.92000	1.10992	1,117.130		18.82	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.16868	80.88877	8.15867	80.97589			18.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call			4,159.80000	4.15980	4,107.710		18.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put			5,650.02000	5.65002	5,685.050		18.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call			4,197.97000	4.19797	4,145.620		18.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put			5,598.66000	5.59866	5,633.430		18.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call			4,236.08000	4.23608	4,183.470		18.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put			5,547.39000	5.54739	5,581.900		18.67	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209/R1On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209/R2On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 01/11/2012	Bond Future			154.49309	154.49309	154.49544	154.49544				0.00	0	3,414.00
R210	On 01/11/2012	Bond Future	144.99	Call			9,505.44000	9.50544	9,503.090			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			9,495.44000	9.49544	9,493.090			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			9,485.44000	9.48544	9,483.090			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			122.30236	122.30236	122.20638	122.20638			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			216.38000	0.21638	312.360		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			206.38000	0.20638	302.360		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			196.38000	0.19638	292.360		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			125.68033	125.68033	125.73562	125.73562			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			3,745.62000	3.74562	3,690.330		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			3,735.62000	3.73562	3,680.330		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			3,725.62000	3.72562	3,670.330		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.81238	93.43642	7.80293	93.52251		15.36	11,586,116.08	124	5,142.00
R213	On	01/11/2012	Bond Future	7.75	Call			1,906.70000	1.90670	1,845.500	15.16	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			2,391.02000	2.39102	2,415.910	15.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			8,688.07000	8.68807	8,600.590	16.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			134.64000	0.13464	133.250	16.16	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.88617	94.73118	7.87645	94.81825		15.69	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			9,518.23000	9.51823	9,437.650	16.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			972.06000	0.97206	978.550	16.50	0.00	0	0.00
R213	On	02/05/2013	Bond Future			7.94360	92.36413	7.93356	92.45289		16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			4,409.07000	4.40907	4,354.720	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,242.21000	5.24221	5,276.620	16.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2013	Bond Future	7.85	Call			4,449.22000	4.44922	4,394.600	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,192.79000	5.19279	5,226.930	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			4,489.57000	4.48957	4,434.690	16.24	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,143.69000	5.14369	5,177.570	16.24	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/R1On		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			8.05010	83.99327	8.05077	83.98689			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			581.76000	0.58176	575.380		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			485.57000	0.48557	479.190		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			389.56000	0.38956	383.180		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/R2On		28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On	17/09/2012	Foreign Exchange Future			15,971.56000	15,971.56000	15,960.54000	15,960.54000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.28460	1.28460	1.28680	1.28680		13.32	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			7.19200	0.00072	4.668		0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Put			439.19200	0.04392	458.668		0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.28920	1.28920	1.29320	1.29320		14.88	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			231.22920	0.02312	213.445		0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			699.22920	0.06992	721.445		0.00	0	0.00
Total for Derivatives :												565,457,224.65	376,336	1,776,316.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	11.36814	100.00000	11.34060			0.00	0	0.00
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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On	11/05/2015	Spot Bond			100.00000	23.35324	100.00000	23.30183			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.49418	100.00000	8.47361			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	123.31664	5.00000	123.30008		760,000,000,000.00	152,000,000		0.00
AB06	On	27/03/2015	Spot Bond			100.00000	23.56716	100.00000	23.51529			0.00	0	17,362,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	36.38838	100.00000	36.30696			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.42565	100.00000	9.40282			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	15.90161	100.00000	15.86660			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	45.74070	100.00000	45.62989			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	69.37163	100.00000	69.21810			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	29.13048	100.00000	29.06400			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.85945	100.00000	6.84427			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	20.29157	100.00000	20.24242			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	32.52635	100.00000	32.44755			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	12.56750	100.00000	12.53706			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	9.42949	100.00000	9.40665			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	9.23475	100.00000	9.21238			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	9.36962	100.00000	9.34691			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	28.84069	100.00000	28.77722			0.00	0	3,700,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On	15/03/2015			100.00000	20.67946	100.00000	20.62936			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	31.08198	100.00000	31.01356			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	24.63586	100.00000	24.57619			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	20.18835	100.00000	20.13891			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	11.88879	100.00000	11.85999			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	74.06634	100.00000	73.92471			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	57.52930	100.00000	57.40267			0.00	0	1,789,000.00
ABL8B	On	19/09/2013			100.00000	47.60658	100.00000	47.49125			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	86.67396	100.00000	86.47472			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	89.83607	100.00000	89.68903			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	76.84655	100.00000	76.53544			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	69.37163	100.00000	69.21810			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	41.49314	100.00000	41.39845			0.00	0	840,000.00
ABLI03	On	15/03/2015			100.00000	19.86029	100.00000	19.81495			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	92.69175	8.00000	92.66449			0.00	0	6,000,000.00
ABLS2A	On	13/07/2016			100.00000	21.59643	100.00000	21.54890			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	17.44806	100.00000	17.40579			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	102.08611	9.58000	102.05985			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS4	On	29/03/2019	Spot Bond			100.00000	12.44194	100.00000	12.41180			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	11.98585	100.00000	11.94843			0.00	0	0.00
ABLS1	On	29/06/2019	Spot Bond			4.50000	101.61349	4.50000	101.59290			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	6.05264	100.00000	6.03875			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	20.57962	100.00000	20.53242			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.33069	100.00000	5.31846			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	96.62426	100.00000	96.43652			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.74797	100.00000	5.73479			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	69.37163	100.00000	69.21810			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	69.37163	100.00000	69.21810			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	69.37163	100.00000	69.21810			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.41085	100.00000	2.40628			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.41085	100.00000	2.40628			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.09855	6.82500	100.08005			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.12504	100.00000	7.11152			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.18265	100.00000	13.15764			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.83800	100.00000	9.81417			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.14317	100.00000	12.11975			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On	01/10/2014	Spot Bond			100.00000	24.11249	100.00000	24.06128			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	11.07581	100.00000	11.05457			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.49099	100.00000	10.47081			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	21.41652	100.00000	21.37521			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	20.50228	100.00000	20.46263			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.14327	100.00000	9.11472			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	8.94845	100.00000	8.92052			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.49879	100.00000	19.46108			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	23.92265	100.00000	23.88507			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.39778	100.00000	19.37624			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	17.91814	100.00000	17.88348			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.18962	100.00000	17.15637			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.86083	100.00000	16.82822			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	9.35919	100.00000	9.32794			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	20.98023	100.00000	20.86712			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	60.33552	100.00000	60.22105			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	11.71262	100.00000	11.66112			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.70605	100.00000	14.67761			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN60	On	23/08/2016	Spot Bond			100.00000	13.79800	100.00000	13.77130			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.19440	95.66000	2.18447			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.97652	100.00000	2.92665			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.57382	100.00000	3.55809			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	15.75737	100.00000	15.72268			20,000,000,000.00	200,000	8,373,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	22.06403	100.00000	22.01546			20,000,000,000.00	200,000	8,765,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.52421	100.00000	10.50092			0.00	0	30,459,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	8.86042	100.00000	8.84059			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	19.23180	100.00000	19.18947			400,000,000,000.00	4,000,000	49,000,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	33.36469	100.00000	33.28815			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	118.93514	4.00000	118.91263			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.85945	100.00000	6.84427			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.07478	100.00000	6.06092			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.37004	100.00000	3.36235			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	60.52002	100.00000	60.37341			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	67.22355	100.00000	67.06070			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	67.58426	100.00000	67.42054			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	21.97951	100.00000	21.92626			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	57.09168	100.00000	56.95186			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024	On	20/04/2013	Spot Bond			100.00000	62.59245	100.00000	62.44082			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	57.09168	100.00000	56.95186			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	59.77339	100.00000	59.62860			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	66.82639	100.00000	66.67929			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	99.96450	13.50000	99.92903			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	17.94096	100.00000	17.89749			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	18.18377	100.00000	18.13971			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	21.63168	100.00000	21.57928			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	93.49792	100.00000	93.26301			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	46.21573	100.00000	46.10378			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	46.16605	100.00000	46.05420			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	17.69814	100.00000	17.65527			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.45400	100.00000	1.45125			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	90.61332	100.00000	90.39445			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	90.61332	100.00000	90.39445			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	39.64196	100.00000	39.54592			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	45.54886	100.00000	45.43851			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	14.71762	100.00000	14.68970			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL072	On	31/10/2012	Spot Bond			100.00000	90.38069	100.00000	90.16184			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	12.35877	100.00000	12.33538			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.35877	100.00000	12.33538			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	46.82865	100.00000	46.71520			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.28430	100.00000	16.24484			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	17.25059	100.00000	17.20880			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.85354	100.00000	15.81513			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	16.14459	100.00000	16.10548			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.27265	100.00000	16.23323			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.32002	100.00000	10.29731			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.32002	100.00000	10.29731			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.37439	100.00000	10.35156			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	15.62069	100.00000	15.58285			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.37439	100.00000	10.35156			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.26564	100.00000	10.24304			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	23.77442	100.00000	23.72944			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	24.49161	100.00000	24.43228			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	100.11765	100.00000	99.85067			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091	On	20/12/2013	Spot Bond			100.00000	46.45593	100.00000	46.34339			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	15.28601	100.00000	15.24898			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	46.45593	100.00000	46.34339			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	100.11765	100.00000	99.85067			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	10.16098	100.00000	10.13637			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	10.15237	100.00000	10.12779			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	10.16434	100.00000	10.13971			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	9.91795	100.00000	9.89393			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	46.04180	100.00000	45.93027			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	10.41265	100.00000	10.38743			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	93.13856	100.00000	92.90745			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	63.83024	100.00000	63.67561			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	93.13856	100.00000	92.90745			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	12.49097	100.00000	12.46072			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	32.65076	100.00000	32.57166			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	39.74304	100.00000	39.65555			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	41.58977	100.00000	41.48901			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.31318	100.00000	8.29305			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120	On	26/01/2021	Spot Bond			100.00000	8.32447	100.00000	8.30430			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.35881	100.00000	7.34485			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	42.07094	100.00000	41.96902			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.09255	100.00000	4.08349			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	3.89331	100.00000	3.88475			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.17938	100.00000	6.16769			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.85771	100.00000	2.85143			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	2.96619	100.00000	2.95967			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.71680	100.00000	7.69810			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	27.89647	100.00000	27.82889			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	27.89647	100.00000	27.82889			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	42.07094	100.00000	41.96902			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	27.46797	100.00000	27.40143			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	22.72737	100.00000	22.67232			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	22.67816	100.00000	22.62322			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.58872	100.00000	7.57033			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.62858	100.00000	10.60256			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.57886	100.00000	7.56051			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139	On	30/07/2017	Spot Bond			100.00000	10.15690	100.00000	10.13453			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	98.39572	100.00000	98.13333			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.21127	100.00000	10.18879			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	22.72737	100.00000	22.67232			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.58025	100.00000	10.55462			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.95767	100.00000	9.93354			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.74636	100.00000	7.72759			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	44.05375	100.00000	43.94586			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.59764	100.00000	29.53904			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.40905	100.00000	29.35082			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	8.42765	100.00000	8.41096			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	40.31250	100.00000	40.21485			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.61966	100.00000	15.58874			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	15.48350	100.00000	15.45286			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	15.74781	100.00000	15.71663			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	8.40994	100.00000	8.39329			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.09993	100.00000	8.08389			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.64369	100.00000	15.61272			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159	On	20/03/2015	Spot Bond			100.00000	15.73179	100.00000	15.70064			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	8.80117	100.00000	8.78742			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	12.99301	100.00000	12.96728			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.68373	100.00000	15.65268			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	32.81675	100.00000	32.73725			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.05062	100.00000	19.00446			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	30.68607	100.00000	30.61172			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	13.23776	100.00000	13.21696			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.15004	100.00000	9.12787			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.70762	1.75000	102.69603			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.74040	100.00000	16.69984			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	86.70608	100.00000	86.51036			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.75799	100.00000	16.71740			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	9.08229	100.00000	9.06029			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	7.96194	100.00000	7.94265			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.46574	100.00000	7.44766			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	86.74944	100.00000	86.55361			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	45.41482	100.00000	45.26316			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL178	On	20/09/2014	Spot Bond			100.00000	23.69230	100.00000	23.61317			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	86.39847	100.00000	86.20344			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	16.71953	100.00000	16.64569			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	8.61047	100.00000	8.57245			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	8.19882	100.00000	8.16261			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	6.92774	100.00000	6.89715			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	8.13943	100.00000	8.09274			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	6.90255	100.00000	6.84761			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	83.66185	100.00000	83.47878			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	83.63783	100.00000	83.45481			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	70.58805	100.00000	70.43182			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.40420	100.00000	2.39838			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	20.12234	100.00000	20.07358			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	20.81059	100.00000	20.76017			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	21.26943	100.00000	21.21790			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	13.31037	100.00000	13.28108			0.00	0	8,600,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	15.83833	100.00000	15.80328			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	25.74039	100.00000	25.67803			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On	09/03/2016	Spot Bond			100.00000	16.25825	100.00000	16.22186			0.00	0	14,593,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.71040	100.00000	24.65054			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	15.84027	100.00000	15.80521			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.44660	100.00000	6.43181			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	35.55366	100.00000	35.47540			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	11.09027	100.00000	11.06339			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	14.82611	100.00000	14.79330			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	16.84192	100.00000	16.78935			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.14410	100.00000	9.11555			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	45.62552	100.00000	45.48307			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	24.27205	100.00000	24.21833			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.83123	100.00000	10.80499			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	46.97664	100.00000	46.86284			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	53.09897	100.00000	52.98210			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	23.78385	100.00000	23.72624			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	29.90680	100.00000	29.84061			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.82778	100.00000	15.79275			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	41.21380	100.00000	41.11396			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01 On	31/03/2016	Spot Bond			100.00000	18.79006	100.00000	18.74454			0.00	0	0.00
BAYA02 On	30/06/2013	Spot Bond			100.00000	67.64001	100.00000	67.47615			0.00	0	0.00
BAYA04 On	30/09/2015	Spot Bond			100.00000	19.65528	100.00000	19.60766			0.00	0	0.00
BAYA05 On	30/09/2015	Spot Bond			100.00000	19.62119	100.00000	19.57366			0.00	0	0.00
BAYA06 On	30/09/2016	Spot Bond			100.00000	14.87829	100.00000	14.84225			0.00	0	0.00
BAYA07 On	31/12/2015	Spot Bond			100.00000	19.51892	100.00000	19.47164			0.00	0	0.00
BAYA08 On	31/12/2017	Spot Bond			100.00000	15.14289	100.00000	15.10621			0.00	0	0.00
BAYA09 On	31/12/2015	Spot Bond			100.00000	18.66100	100.00000	18.61580			0.00	0	0.00
BAYA10 On	31/12/2015	Spot Bond			100.00000	18.66100	100.00000	18.61580			0.00	0	0.00
BAYA11 On	31/03/2016	Spot Bond			100.00000	16.53364	100.00000	16.49359			0.00	0	0.00
BAYA12 On	31/03/2016	Spot Bond			100.00000	16.99768	100.00000	16.95651			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	18.23321	100.00000	18.18904			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	19.65528	100.00000	19.60766			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	17.60675	100.00000	17.56409			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	101.64932	8.00000	101.62745			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	14.52569	100.00000	14.49050			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	14.52569	100.00000	14.49050			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	14.52569	100.00000	14.49050			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA20	On	30/09/2014			100.00000	26.03363	100.00000	25.97056			0.00	0	0.00
BAYA21	On	31/03/2013			100.00000	65.87966	100.00000	65.72007			0.00	0	0.00
BAYA22	On	30/09/2015			100.00000	17.29174	100.00000	17.24986			0.00	0	0.00
BAYA23	On	30/06/2017			100.00000	13.28023	100.00000	13.23786			0.00	0	1,000,000.00
BAYA24	On	30/06/2017			100.00000	13.90523	100.00000	13.86086			0.00	0	0.00
BAYA25	On	30/06/2017			100.00000	11.32762	100.00000	11.25701			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	22.27040	100.00000	22.21645			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	20.76089	100.00000	20.71059			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	18.59672	100.00000	18.55166			0.00	0	0.00
BAYB05	On	30/06/2019			100.00000	13.42738	100.00000	13.34367			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.09391	100.00000	5.08427			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	22.47323	100.00000	22.41878			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	20.45316	100.00000	20.40362			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	12.62541	100.00000	12.59482			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	12.62541	100.00000	12.59482			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	15.26472	100.00000	15.22774			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	13.22662	100.00000	13.19457			0.00	0	0.00
BCJ01	On	10/03/2013			100.00000	67.65799	100.00000	67.40741			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	27.17876	100.00000	27.11293			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	18.94508	100.00000	18.89919			0.00	0	0.00
BCP61U	On	24/10/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
BCP62U	On	16/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
BCP63U	On	07/12/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	4.04212	100.00000	4.03323			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	9.49403	100.00000	9.47602			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	10.60115	100.00000	10.58104			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	11.29646	100.00000	11.27145			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	29.98184	100.00000	29.90920			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	65.79233	100.00000	65.63294			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	39.99972	100.00000	39.90282			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	39.57706	100.00000	39.48119			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	66.48719	100.00000	66.32611			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	41.12485	100.00000	41.02523			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	66.01462	100.00000	65.85470			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	7.20160	100.00000	7.18397			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	24.20896	100.00000	24.15032			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD32AU	On	08/05/2014			100.00000	23.07194	100.00000	22.99990			0.00	0	0.00
BEER01	On	19/07/2013			100.00000	56.65082	100.00000	56.52612			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	11.15925	100.00000	11.13222			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	11.21438	100.00000	11.18721			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	11.37975	100.00000	11.35218			0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	11.93100	100.00000	11.90210			0.00	0	0.00
BG22C1	On	21/07/2016			100.00000	12.48226	100.00000	12.45202			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	14.02576	100.00000	13.99178			0.00	0	0.00
BG22YU	On	21/07/2016			100.00000	4.02055	100.00000	4.01081			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	9.32063	100.00000	9.29806			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	9.70313	100.00000	9.67963			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	9.86706	100.00000	9.84316			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	9.92171	100.00000	9.89766			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	10.57742	100.00000	10.55180			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	11.45170	100.00000	11.42396			0.00	0	0.00
BG32DU	On	30/10/2016			100.00000	2.51759	100.00000	2.51149			0.00	0	0.00
BG32YU	On	30/10/2016			100.00000	2.51759	100.00000	2.51149			0.00	0	0.00
BG42A1	On	15/03/2017			100.00000	8.40452	100.00000	8.38416			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A2	On	15/03/2017			100.00000	8.94330	100.00000	8.92164			0.00	0	0.00
BG42A3	On	15/03/2017			100.00000	9.09025	100.00000	9.06823			0.00	0	0.00
BG42A4	On	15/03/2017			8.00000	102.95132	8.00000	102.92851			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	9.53107	100.00000	9.50798			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	10.31476	100.00000	10.28977			0.00	0	0.00
BG42DU	On	15/03/2017			100.00000	1.79708	100.00000	1.79272			0.00	0	0.00
BG42YU	On	15/03/2017			100.00000	1.79708	100.00000	1.79272			0.00	0	0.00
BID01	On	06/08/2014			100.00000	30.43676	100.00000	30.36977			0.00	0	5,050,000.00
BIDC14	On	26/10/2012			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
BIDC21	On	17/10/2012			1,000.00000	52.51799	1,000.00000	51.77305			0.00	0	0.00
BIDC23	On	26/10/2012			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
BIDC24	On	27/11/2012			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
BIDC25	On	25/01/2013			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
BIDC26	On	02/08/2013			100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	11.46146	100.00000	11.43369			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	6.70412	100.00000	6.68787			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	7.07509	100.00000	7.05796			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	11.48150	100.00000	11.45368			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.81205	100.00000	11.78343			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.41305	100.00000	12.38298			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	14.91721	100.00000	14.88108			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	13.85871	100.00000	13.82513			0.00	0	0.00
BMW03	On	15/06/2013	Spot Bond			100.00000	68.13199	100.00000	67.96694			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	65.84885	100.00000	65.68932			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	83.83822	100.00000	83.65192			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	45.71545	100.00000	45.57272			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.29049	100.00000	8.27041			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	90.09836	100.00000	89.88125			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	32.93039	100.00000	32.85790			0.00	0	4,783,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	21.99389	100.00000	21.94548			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.67054	100.00000	13.63742			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	29.37187	100.00000	29.30072			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	18.70036	100.00000	18.65920			0.00	0	12,261,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	115.77975	8.00000	115.75467			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	12.96765	100.00000	12.93624			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.83384	8.00000	118.80851			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On	18/05/2015	Spot Bond			100.00000	17.48126	100.00000	17.42669			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.31167	100.00000	14.28017			0.00	0	6,358,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.37743	100.00000	0.37577			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	102.45975	4.00000	102.43791			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.12186	100.00000	15.08840			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.31089	100.00000	14.27922			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	16.70666	100.00000	16.66989			10,475,000,000,000.00	104,750,000	32,750,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	12.57686	100.00000	12.54606			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	101.68342	12.05000	101.66167			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	87.44780	100.00000	87.24631			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	35.68524	100.00000	35.59879			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	25.50045	100.00000	25.43868			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	87.19504	100.00000	86.99131			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.01094	100.00000	17.95409			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	99.92823	100.00000	99.66176			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	69.83871	100.00000	69.66953			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	37.87297	100.00000	37.78122			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	67.61432	100.00000	67.45053			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110 On	31/03/2013	Spot Bond			100.00000	69.37163	100.00000	69.21810			0.00	0	0.00
CLN111 On	31/03/2013	Spot Bond			100.00000	69.37163	100.00000	69.21810			0.00	0	0.00
CLN112 On	31/03/2013	Spot Bond			100.00000	69.37163	100.00000	69.21810			0.00	0	0.00
CLN113 On	31/03/2013	Spot Bond			100.00000	69.37163	100.00000	69.21810			0.00	0	0.00
CLN114 On	20/06/2013	Spot Bond			100.00000	67.61432	100.00000	67.45053			0.00	0	0.00
CLN115 On	20/06/2013	Spot Bond			100.00000	67.61432	100.00000	67.45053			0.00	0	0.00
CLN116 On	31/08/2013	Spot Bond			100.00000	57.06644	100.00000	56.92667			0.00	0	0.00
CLN117 On	20/06/2013	Spot Bond			100.00000	67.64438	100.00000	67.48051			0.00	0	0.00
CLN118 On	20/06/2013	Spot Bond			100.00000	67.34379	100.00000	67.18064			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	67.10332	100.00000	66.94075			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	57.64810	100.00000	57.50844			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	21.28203	100.00000	21.23047			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	65.86641	100.00000	65.70685			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.14606	100.00000	21.09483			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	46.24887	100.00000	46.13682			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	45.95897	100.00000	45.84764			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	21.86478	100.00000	21.81182			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	57.76229	100.00000	57.62235			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136 On	22/08/2013	Spot Bond			100.00000	57.59201	100.00000	57.45249			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	57.52097	100.00000	57.38010			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	67.70451	100.00000	67.54049			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	67.49409	100.00000	67.33058			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	46.53875	100.00000	46.42601			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	58.62144	100.00000	58.49241			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	105.48060	13.64000	105.44257			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	54.42343	100.00000	54.30364			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	59.20981	100.00000	59.06637			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	84.98048	100.00000	84.78646			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	35.18208	100.00000	35.09685			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	47.90538	100.00000	47.78933			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	47.90538	100.00000	47.78933			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	63.03584	100.00000	62.88313			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	21.61496	100.00000	21.56260			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	15.97578	100.00000	15.93708			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.75458	100.00000	15.71641			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	34.25363	100.00000	34.17065			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165 On	30/04/2014	Spot Bond			100.00000	34.25363	100.00000	34.17065			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	34.25363	100.00000	34.17065			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	34.25363	100.00000	34.17065			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.25363	100.00000	34.17065			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	34.25363	100.00000	34.17065			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	15.85354	100.00000	15.81513			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.25363	100.00000	34.17065			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	84.83432	100.00000	84.64062			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	65.60388	100.00000	65.44495			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	66.00289	100.00000	65.84299			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	65.74470	100.00000	65.58543			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	65.74470	100.00000	65.58543			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.26455	100.00000	32.18640			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	11.16551	100.00000	11.13846			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66751	100.00000	66.66750			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66751	100.00000	66.66750			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	13.53818	100.00000	13.50538			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	11.99865	100.00000	11.97224			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185 On	15/06/2016	Spot Bond			100.00000	13.53818	100.00000	13.50538			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	12.39594	100.00000	12.36591			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	36.67300	100.00000	36.58415			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	37.90712	100.00000	37.81528			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.16401	2.76000	100.15654			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.06780	100.00000	13.03615			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.00428	2.76000	105.98773			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.31315	8.25000	100.29075			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	37.99791	100.00000	37.90587			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	13.53818	100.00000	13.50538			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	13.53818	100.00000	13.50538			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.50927	100.00000	3.50115			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.61717	2.40000	110.60090			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	13.44411	100.00000	13.41154			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	65.20181	100.00000	66.93887			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	65.66539	100.00000	65.50632			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	66.17275	100.00000	66.01246			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	46.48369	100.00000	46.37108			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213 On	12/10/2014	Spot Bond			100.00000	22.52633	100.00000	22.47175			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	22.61734	100.00000	22.56255			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.47861	8.52000	103.45503			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.84458	100.00000	22.78923			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.74321	100.00000	22.68812			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.33325	100.00000	10.30821			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.33325	100.00000	10.30821			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.45765	8.64500	103.43374			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	103.45765	8.64500	103.43374			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	37.62988	100.00000	37.53873			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	39.10202	100.00000	39.00730			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	13.70611	100.00000	13.67577			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.43657	100.00000	10.41130			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	11.26030	100.00000	11.23301			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	54.31100	100.00000	66.13439			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	54.33052	100.00000	66.14876			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	22.32972	100.00000	22.27562			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	22.32972	100.00000	22.27562			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232 On	20/06/2014	Spot Bond			100.00000	36.29600	100.00000	36.22414			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	89.56762	100.00000	89.35335			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	63.42808	100.00000	63.27443			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	63.42808	100.00000	63.27443			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	13.10660	100.00000	13.08066			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.35645	100.00000	9.33379			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	86.84907	100.00000	86.64756			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	8.82180	100.00000	8.80434			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	20.09488	100.00000	20.04620			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	9.59510	100.00000	9.57185			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	100.52283	9.35000	100.49787			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	100.52283	9.35000	100.49787			0.00	0	0.00
CLN244 On	25/02/2015	Spot Bond			100.00000	20.04620	100.00000	19.99763			0.00	0	0.00
CLN245 On	25/02/2015	Spot Bond			100.00000	20.06437	100.00000	20.01577			0.00	0	0.00
CLN246 On	24/02/2017	Spot Bond			100.00000	13.96648	100.00000	13.93265			0.00	0	0.00
CLN247 On	24/02/2017	Spot Bond			100.00000	13.91505	100.00000	13.88134			0.00	0	0.00
CLN248 On	14/03/2015	Spot Bond			100.00000	19.35671	100.00000	16.81553			0.00	0	0.00
CLN249 On	24/02/2017	Spot Bond			100.00000	13.67848	100.00000	13.64535			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN250 On	26/03/2015	Spot Bond			100.00000	18.11510	100.00000	18.07122			0.00	0	0.00
CLN251 On	26/03/2015	Spot Bond			100.00000	18.11510	100.00000	18.07122			0.00	0	0.00
CLN252 On	26/03/2015	Spot Bond			100.00000	18.11510	100.00000	18.07122			0.00	0	0.00
CLN253 On	26/03/2015	Spot Bond			100.00000	18.11510	100.00000	18.07122			0.00	0	0.00
CLN254 On	26/03/2015	Spot Bond			100.00000	18.11510	100.00000	18.07122			0.00	0	0.00
CLN255 On	26/03/2015	Spot Bond			100.00000	18.31487	100.00000	18.27050			0.00	0	0.00
CLN256 On	26/03/2017	Spot Bond			100.00000	10.61091	100.00000	10.58522			0.00	0	0.00
CLN257 On	26/03/2017	Spot Bond			100.00000	10.61091	100.00000	10.58522			0.00	0	0.00
CLN258 On	26/03/2017	Spot Bond			100.00000	10.61091	100.00000	10.58522			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	10.61091	100.00000	10.58522			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	10.61091	100.00000	10.58522			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	10.61091	100.00000	10.58522			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	104.50335	9.65000	104.47659			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	32.64222	100.00000	32.56314			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	27.72772	100.00000	27.66055			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	64.62276	100.00000	64.42100			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	30.93383	100.00000	30.85889			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	30.93383	100.00000	30.85889			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268	On	30/04/2017	Spot Bond			100.00000	10.92330	100.00000	10.88920			0.00	0	0.00
CLN269	On	20/06/2017	Spot Bond			100.00000	10.63077	100.00000	10.60502			0.00	0	0.00
CLN270	On	24/02/2017	Spot Bond			100.00000	13.14363	100.00000	13.11179			0.00	0	0.00
CLN271	On	20/06/2017	Spot Bond			100.00000	12.08247	100.00000	12.05319			0.00	0	0.00
CLN272	On	20/06/2017	Spot Bond			100.00000	8.98551	100.00000	8.96374			0.00	0	0.00
CLN273	On	20/06/2017	Spot Bond			100.00000	8.93713	100.00000	8.91547			0.00	0	0.00
CLN274	On	20/06/2017	Spot Bond			100.00000	8.98551	100.00000	8.96374			0.00	0	0.00
CLN275	On	22/05/2017	Spot Bond			100.00000	9.76864	100.00000	9.73814			0.00	0	0.00
CLN276	On	24/05/2017	Spot Bond			100.00000	11.44746	100.00000	11.41172			0.00	0	0.00
CLN277	On	25/05/2017	Spot Bond			100.00000	11.41172	100.00000	11.37609			0.00	0	0.00
CLN278	On	20/06/2017	Spot Bond			100.00000	8.96615	100.00000	8.94444			0.00	0	0.00
CLN279	On	20/06/2015	Spot Bond			100.00000	19.51155	100.00000	19.46428			0.00	0	0.00
CLN280	On	07/06/2017	Spot Bond			100.00000	9.64359	100.00000	9.61315			0.00	0	0.00
CLN281	On	21/06/2015	Spot Bond			100.00000	16.44900	100.00000	16.39765			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	17.98871	100.00000	17.93255			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	13.88079	100.00000	13.83276			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	8.85378	100.00000	8.81407			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	8.43496	100.00000	8.39591			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN286	On	20/06/2017	Spot Bond			100.00000	8.43496	100.00000	8.39591			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	8.42303	100.00000	8.38206			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	9.96326	100.00000	9.91945			0.00	0	0.00
CLN289	On	30/08/2017	Spot Bond			100.00000	1.85267	100.00000	1.84452			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	18.32010	100.00000	18.27977			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	18.32010	100.00000	18.27977			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00032	100.00000	0.00032			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	66.70133	100.00000	66.55370			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	82.40274	100.00000	82.21921			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	82.39258	100.00000	82.20908			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	104.56924	100.00000	104.36712			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	101.26970	100.00000	101.03737			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	82.38242	100.00000	82.19894			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	68.64912	100.00000	68.52200			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	60.50876	100.00000	60.36218			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	60.50876	100.00000	60.36218			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.31955	100.00000	8.29940			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	66.55859	100.00000	66.41128			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On	30/04/2013	Spot Bond			100.00000	66.57364	100.00000	66.42630			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	82.39258	100.00000	82.20908			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	82.39258	100.00000	82.20908			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.24930	100.00000	13.21684			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00036	100.00000	0.00036			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	69.06439	100.00000	68.91154			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.29646	100.00000	11.27145			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00199	100.00000	0.00198			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00221	100.00000	0.00221			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.38975	100.00000	100.11990			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.43567	100.00000	100.16568			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.41599	100.00000	100.14606			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	136.83163	100.00000	136.45274			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.45862	100.00000	100.18858			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.67617	100.00000	11.65408			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.67617	100.00000	11.65408			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.69971	100.00000	11.67136			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04 On	10/10/2016	Spot Bond			100.00000	11.69971	100.00000	11.67136			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.00000	10.53236	100.00000	10.50685			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	10.00556	100.00000	9.98133			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	9.17907	100.00000	9.15684			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.00000	63.58045	100.00000	63.38194			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	9.27101	100.00000	9.24856			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			100.00000	10.90263	100.00000	10.85417			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	21.24067	100.00000	21.19391			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	68.10779	100.00000	67.95706			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	12.13445	100.00000	12.10759			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	15.28066	100.00000	15.24685			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	19.87930	100.00000	19.83531			0.00	0	30,100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	10.65709	100.00000	10.63363			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	78.69615	100.00000	78.53620			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.27744	5.86800	103.26124			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	99.27608	7.17500	99.25690			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.29874	100.00000	9.27621			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	19.82281	100.00000	19.77426			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL007	On	01/08/2015	Spot Bond			100.00000	17.82840	100.00000	17.74999			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.00000	83.45209	100.00000	83.26663			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	99.10135	100.00000	98.84056			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	99.28313	100.00000	99.02186			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	68.60108	100.00000	68.44883			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	98.17642	100.00000	97.92076			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	99.05320	100.00000	98.79253			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	99.05320	100.00000	98.79253			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	99.04839	100.00000	98.78773			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	98.79799	100.00000	98.53800			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	98.08300	100.00000	97.82690			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	1.40216	100,000.00000	1.31055			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	25.45625	100.00000	25.34431			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.00000	29.62963	100.00000	44.44442			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	52.28773	100.00000	52.17263			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	22.40829	100.00000	22.35869			0.00	0	14,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	10.50024	100.00000	10.47713			26,380,000,000,000.00	263,800,000	82,242,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.42340	100.00000	10.40045			64,900,000,000,000.00	649,000,000	200,938,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	94.18551	100.00000	93.94708			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	15.01961	100.00000	14.98654			3,545,580,000,000.00	35,455,800	16,727,900.00
EDC01	On	04/04/2016	Spot Bond			100.00000	17.79866	100.00000	17.75555			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	21.48119	100.00000	21.41339			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	9.06238	100.00000	9.03377			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	3.82319	100.00000	3.81112			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.61291	100.00000	1.60782			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	15.95012	100.00000	15.91352			32,000,000,000,000.00	320,000,000	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	103.19938	2.55000	103.18391			150,450,000,000.00	59,000,000	23,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.88954	100.00000	11.86337			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	10.88351	100.00000	10.85916			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	118.95307	8.00000	118.92772			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.45315	100.00000	15.41572			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	87.55096	100.00000	87.34688			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	68.66667	100.00000	68.66667			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	68.65834	100.00000	68.65833			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ180U	On	13/11/2012			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
EQ181U	On	03/12/2012			100.00000	84.25963	100.00000	84.07071			0.00	0	0.00
EQ182U	On	11/12/2012			100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	28.47120	100.00000	28.40623			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	24.26065	100.00000	24.20726			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	19.02663	100.00000	18.98054			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	9.56667	100.00000	9.53680			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012			100.00000	86.60774	100.00000	86.40632			0.00	0	0.00
ERS3A8	On	17/11/2014			100.00000	21.38413	100.00000	21.33232			0.00	0	0.00
ERS3B1	On	17/11/2012			100.00000	86.86299	100.00000	86.66097			0.00	0	0.00
ERS3B2	On	17/08/2014			100.00000	28.30254	100.00000	28.23398			0.00	0	0.00
ERS3C1	On	17/11/2012			100.00000	86.96933	100.00000	86.76708			0.00	0	0.00
ERS3C2	On	17/08/2014			100.00000	28.97920	100.00000	28.90900			0.00	0	0.00
ERSA10	On	17/08/2013			100.00000	57.99699	100.00000	57.85649			0.00	0	0.00
ERSA11	On	17/08/2014			100.00000	27.83734	100.00000	27.76991			0.00	0	0.00
ERSA12	On	17/08/2015			100.00000	15.62613	100.00000	15.58828			0.00	0	0.00
ERSA13	On	17/08/2013			100.00000	58.01266	100.00000	57.87212			0.00	0	0.00
ES15	On	30/08/2015			100.00000	16.38734	100.00000	16.35087		12,025,000,000,000.00	120,250,000	61,850,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	103.69856	9.25000	103.67295			10,420,055,625,000.00	126,492,500	516,955,616.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.36152	10.00000	101.33464			1,390,000,000,000.00	139,000,000	276,070,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	103.53220	7.85000	103.51042			471,000,000,000.00	60,000,000	55,237,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	99.97999	7.50000	99.95999			5,862,000,000,000.00	781,600,000	819,100,000.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	16.35994	100.00000	16.28799			0.00	0	0.00
FIFC01	On	17/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.35580	100.00000	11.32829			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.05059	100.00000	11.02382			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	58.64640	100.00000	58.50433			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	58.77761	100.00000	58.63522			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.31572	8.37500	100.29312			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	59.43365	100.00000	59.28967			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	31.40603	100.00000	31.33689			0.00	0	22,479,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	10.82905	100.00000	10.80509			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	88.78275	100.00000	88.57035			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	82.63930	100.00000	82.45524			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.17985	100.00000	9.15737			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.20324	100.00000	7.18560			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On	25/01/2017	Spot Bond			100.00000	10.37462	100.00000	10.34949			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	15.03266	100.00000	14.99939			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	10.99338	100.00000	10.96675			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	41.51561	100.00000	41.42088			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	69.37163	100.00000	69.21810			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	56.86880	100.00000	56.74363			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.41482	100.00000	3.40703			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.85945	100.00000	6.84427			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.76449	100.00000	3.75616			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.29617	100.00000	4.28666			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	27.78267	100.00000	27.72152			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	27.78267	100.00000	27.72152			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	27.78267	100.00000	27.72152			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.33762	100.00000	0.33698			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02246	100.00000	0.02242			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02071	100.00000	0.02067			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	35.27675	100.00000	35.19868			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	61.27920	100.00000	61.13075			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101	On	24/02/2017			100.00000	13.47277	100.00000	13.44013			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	35.76739	100.00000	35.69658			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	31.86289	100.00000	31.79982			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	13.14363	100.00000	13.11179			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	13.14363	100.00000	13.11179			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	9.60747	100.00000	9.58394			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	12.94820	100.00000	12.91683			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	12.82451	100.00000	12.79345			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	56.94398	100.00000	56.80603			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	13.94827	100.00000	13.91448			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	11.24607	100.00000	11.21883			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	12.24170	100.00000	12.21205			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	35.57150	100.00000	35.48534			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	8.98642	100.00000	8.95594			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	9.51718	100.00000	9.48109			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	13.80522	100.00000	13.77177			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	12.21134	100.00000	12.18177			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	14.51830	100.00000	14.48313			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC120 On	20/06/2017	Spot Bond			100.00000	15.55036	100.00000	15.51269			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	11.68925	100.00000	11.66093			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	13.12199	100.00000	13.09020			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	16.99524	100.00000	16.95407			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	11.41769	100.00000	11.37999			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.53763	100.00000	7.50523			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	14.15573	100.00000	14.10295			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	16.62100	100.00000	16.55901			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	12.94247	100.00000	12.89420			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	13.71690	100.00000	13.66574			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	15.85947	100.00000	15.80033			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	14.81400	100.00000	14.75876			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	16.49192	100.00000	16.43042			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	17.42123	100.00000	17.35626			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	15.79614	100.00000	15.73315			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	15.30336	100.00000	15.23969			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	13.84864	100.00000	13.79103			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	13.61693	100.00000	13.56027			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138	On	20/09/2017			100.00000	16.75808	100.00000	16.68836			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	16.56498	100.00000	16.49606			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	16.03716	100.00000	15.97043			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	16.76475	100.00000	16.69184			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	13.72596	100.00000	13.65920			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	12.21292	100.00000	12.14921			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	10.37090	100.00000	10.31679			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	16.71430	100.00000	16.61841			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	16.51106	100.00000	16.30582			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	6.96560	100.00000	6.87902			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	2.79185	100.00000	2.77872			0.00	0	0.00
FRC149	On	20/09/2015			100.00000	6.63753	100.00000	6.50252			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	35.85645	100.00000	35.77709			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	30.86555	100.00000	30.79077			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	20.09799	100.00000	20.04930			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	16.55207	100.00000	16.51196			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	43.03638	100.00000	42.93212			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	101.61185	6.90500	101.59281			0.00	0	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	8.84548	100.00000	8.82382			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	63.87670	100.00000	63.72195			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	32.79680	100.00000	32.71734			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.67455	100.00000	9.65111			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.71058	5.87500	100.69473			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	13.08204	100.00000	13.05034			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	13.19041	100.00000	13.15845			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.01667	100.00000	5.00564			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	24.71753	100.00000	24.67076			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.59726	100.00000	4.58714			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.43237	100.00000	6.41821			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.41927	100.00000	100.14932			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	9.26598	100.00000	12.53460			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	98.39572	100.00000	100.18678			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.80398	100.00000	10.77780			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.27531	100.00000	16.23588			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	16.45651	100.00000	16.41665			0.00	0	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	14.92105	100.00000	14.88490			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.17135	4.73000	106.14919			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.92941	100.00000	100.66027			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	15.11179	100.00000	15.07518			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.86189	100.00000	11.65686			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.91548	100.00000	12.97826			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	25.76213	100.00000	28.46486			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.33305	100.00000	14.75616			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.96907	100.00000	14.29968			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	99.98236	100.00000	99.71573			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	99.97006	100.00000	99.70347			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	65.51762	100.00000	65.38790			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	65.52218	100.00000	65.39246			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	65.54042	100.00000	65.41067			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	66.95302	100.00000	66.79082			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.40849	100.00000	10.38789			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	13.01960	100.00000	12.99382			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	10.39783	100.00000	10.37725			0.00	0	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	19.53813	100.00000	19.49945			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	13.46329	100.00000	13.43665			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.55505	100.00000	13.52222			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	59.87508	100.00000	59.73003			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	62.28811	100.00000	62.13721			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	59.94550	100.00000	59.80027			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	62.36394	100.00000	62.21286			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	60.11881	100.00000	59.97318			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	60.17299	100.00000	60.02721			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	60.74171	100.00000	60.59456			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	61.44044	100.00000	61.29159			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	61.87916	100.00000	61.72926			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	20.95379	100.00000	20.90598			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	56.04500	100.00000	55.90775			90,000,000,000.00	900,000	300,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	30.60827	100.00000	30.53412			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.29664	100.00000	17.24264			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.65233	100.00000	13.61926			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.36367	100.00000	9.33443			0.00	0	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	7.87194	100.00000	7.85286			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.49596	100.00000	10.47605			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.85945	100.00000	6.84427			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.85945	100.00000	6.84427			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.85945	100.00000	6.84427			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.08512	100.00000	3.07833			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.69654	100.00000	7.67790			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.33261	100.00000	3.32501			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.52080	100.00000	12.49047			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.20737	100.00000	11.18022			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	91.33899	100.00000	91.11402			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	61.03962	100.00000	60.89175			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.59414	100.00000	7.57574			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	46.11161	100.00000	45.99990			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.67195	2.00000	103.65794			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	64.84987	100.00000	64.69276			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	66.38373	100.00000	66.22291			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	55.74853	100.00000	55.57448			0.00	0	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	0.84649	100.00000	0.84384			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.43184	100.00000	13.38945			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	53.77523	100.00000	53.60550			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	53.09950	100.00000	52.93190			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.46164	100.00000	7.43834			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.71272	100.00000	17.65682			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	13.21366	100.00000	13.61481			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	26.62937	100.00000	24.72233			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	12.67788	100.00000	12.63829			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	30.98988	100.00000	30.85211			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	55.59638	100.00000	55.34648			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.35934	100.00000	27.29812			20,000,000,000.00	200,000	1,991,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	20.76646	100.00000	25.08612			20,000,000,000.00	200,000	2,031,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	96.67610	9.00000	96.65016			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	102.00332	8.00000	101.97893			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.70531	100.00000	15.67055			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	101.97921	9.00000	101.96283			1,800,000,000.00	200,000	6,159,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.30231	100.00000	13.27287			0.00	0	0.00

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	10.01598	100.00000	9.99393			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.22829	100.00000	11.20345			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.04121	100.00000	13.00926			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.69363	100.00000	17.63838			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	104.02889	9.48500	104.00256			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	71.90019	100.00000	71.76503			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	76.98083	100.00000	76.82778			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	72.64461	100.00000	72.50831			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	91.15453	100.00000	90.93329			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	86.08800	100.00000	85.88827			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
GRA297	On	17/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			100.00000	99.99980	100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
GRB88	On	25/10/2013	Spot Bond			100.00000	55.40121	100.00000	55.15758			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD164	On	18/01/2013			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.46031	100.00000	8.43981			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.55331	100.00000	10.52775			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	86.11984	100.00000	85.92002			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	86.14106	100.00000	85.94119			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	86.19411	100.00000	85.99412			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	86.38511	100.00000	86.18467			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	19.45031	100.00000	19.40267			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.49747	100.00000	10.47204			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	14.07161	100.00000	14.03752		180,000,000,000.00	1,800,000	400,000.00	
GRT04	On	15/09/2016			100.00000	9.68652	100.00000	9.66305			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	21.48420	100.00000	21.43216			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	9.98532	100.00000	9.96113			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On	18/07/2015	Spot Bond			100.00000	19.48135	100.00000	19.39568			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.00000	1.74190	100.00000	100.00000			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	94.13387	100.00000	93.89853			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	61.91513	100.00000	61.76514			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	61.91513	100.00000	61.76514			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	55.59417	100.00000	55.48898			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	61.44921	100.00000	61.33263			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	62.72764	100.00000	62.57568			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	17.44710	100.00000	17.40482			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	19.03729	100.00000	18.99116			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	62.04962	100.00000	61.89929			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	62.86773	100.00000	62.71543			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	17.81447	100.00000	17.77131			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	19.40465	100.00000	19.35765			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			100.00000	62.22333	100.00000	62.07259			0.00	0	0.00
HMS1D3	On	19/07/2013	Spot Bond			100.00000	63.11989	100.00000	62.96698			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D4On	19/07/2015	Spot Bond				100.00000	18.28680	100.00000	18.24249			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	19.87699	100.00000	19.82883			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	62.83972	100.00000	62.68748			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	63.45610	100.00000	63.30238			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	18.86409	100.00000	18.81840			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	63.59619	100.00000	63.44213			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	64.71690	100.00000	64.56012			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	10.91812	100.00000	10.89409			20,000,000,000.00	200,000	35,925,444.00
HWAY23On	07/12/2023	Spot Bond				100.00000	6.85945	100.00000	6.84427			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.85363	100.00000	6.83846			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.21428	100.00000	10.19179			0.00	0	30,286,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.21427	100.00000	10.19179			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.80075	2.00000	100.78713			8,400,000,000.00	4,200,000	218,000,000.00
I2038	On 31/01/2038	Spot Bond				2.25000	100.83125	2.25000	100.81694			102,150,000,000.00	45,400,000	254,691,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	100.93327	2.50000	100.91784			9,250,000,000.00	3,700,000	371,268,000.00
IB42	On 15/06/2017	Spot Bond				100.00000	8.03076	100.00000	8.00569			0.00	0	60,000,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	17.66089	100.00000	17.62739			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	81.50366	100.00000	101.54780			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	82.44437	100.00000	82.26157			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	22.25525	100.00000	22.20545			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	81.78851	100.00000	81.60836			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	20.09571	100.00000	20.04649			0.00	0	15,500,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	18.50236	100.00000	18.45754			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	66.02902	100.00000	65.86906			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	37.24953	100.00000	37.15831			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	32.89639	100.00000	32.81670			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	40.07364	100.00000	39.98542			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	19.51811	100.00000	19.47514			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	15.99033	100.00000	15.95514			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	36.67933	100.00000	36.59815			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	29.54075	100.00000	29.46919			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	27.60115	100.00000	27.53428			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.15386	1.75000	106.14023			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.59632	8.27000	100.57418			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	20.68478	100.00000	20.63468			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.50122	100.00000	9.47820			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34	On	31/01/2017	Spot Bond			100.00000	5.56120	100.00000	5.54896			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.08512	100.00000	3.07833			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.56231	100.00000	17.50748			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.50818	100.00000	9.47849			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	103.94305	8.76500	103.91870			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.60717	100.00000	16.55532			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	65.55650	100.00000	65.41220			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	18.51718	100.00000	18.47619			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	18.51718	100.00000	18.47619			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.60572	5.00000	100.59222			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.47556	100.00000	14.42487			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.23509	100.00000	14.18523			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	23.03975	100.00000	22.98876			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	24.32279	100.00000	24.26387			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	24.32279	100.00000	24.26387			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.10391	100.00000	11.06924			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.29393	100.00000	7.27607			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	61.46976	100.00000	61.14269			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN02E	On	06/08/2013	Spot Bond			100.00000	59.61094	100.00000	59.34299			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	57.58521	100.00000	57.32346			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	25.29091	100.00000	25.23525			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	50.14679	100.00000	49.90815			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	64.55303	100.00000	64.41093			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.65868	100.00000	15.62075			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	97.52847	100.00000	97.27581			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	95.78689	100.00000	95.54316			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	94.10642	100.00000	93.87115			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	46.87861	100.00000	46.77457			0.00	0	0.00
IND237	On	11/09/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND239	On	25/09/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648		54,000,000,000,000.00	540,000,000	465,000,000.00	
INF001	On	30/07/2013	Spot Bond			100.00000	57.74915	100.00000	57.49520			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	79.74304	100.00000	79.40798			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	58.39203	100.00000	58.25057			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.67245	100.00000	16.63206			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.23321	100.00000	18.18904			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.99768	100.00000	16.95651			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING126	On	25/11/2012	Spot Bond			100.00000	88.45613	100.00000	88.25417			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	82.40038	100.00000	82.21726			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	10.48431	100.00000	10.45891			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	72.60550	100.00000	72.46927			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	21.92564	100.00000	21.87195			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	11.47560	100.00000	11.44780			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	76.47502	100.00000	76.47502			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	99.26471	100.00000	98.90110			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.85283	6.50000	100.84102			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	64.34960	100.00000	64.14869			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	98.64865	100.00000	101.32423			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	62.30931	100.00000	62.11477			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	83.26137	100.00000	83.07552			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	82.36591	100.00000	82.18409			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING161	On	20/03/2017	Spot Bond			100.00000	11.29849	100.00000	11.25986			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	90.12860	100.00000	89.48482			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	22.55982	100.00000	22.41280			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	68.42105	100.00000	68.16479			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.00000	45.85249	100.00000	45.64865			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	89.92666	100.00000	89.70891			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	60.38395	100.00000	60.23766			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	41.06487	100.00000	40.96538			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	41.06487	100.00000	40.96538			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	43.59733	100.00000	43.49172			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	42.27946	100.00000	42.17592			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	26.00761	100.00000	25.94460			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.22859	100.00000	21.17716			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	38.80069	100.00000	38.70567			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.17727	100.00000	17.12365			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	11.65075	100.00000	11.61437			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.36277	100.00000	9.33354			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.69004	8.80000	103.66565			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	39.19393	100.00000	39.10767			0.00	0	478,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.30338	100.00000	15.26631			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.74136	100.00000	15.70670		4,980,000,000,000.00	49,800,000	49,800,000	15,045,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	21.60235	100.00000	21.55001			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	19.89426	100.00000	19.84606			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	22.16198	100.00000	22.11293			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	11.20604	100.00000	11.17888			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.00443	100.00000	7.98482			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.33454	2.75000	100.32710			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	104.05875	2.60000	104.04290			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	50.08633	100.00000	49.85345			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.87052	100.00000	8.84282			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	10.80375	100.00000	10.75624			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	9.68355	100.00000	9.64097			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.34561	100.00000	0.34408		100,000,000,000,000.00	000,000,000	000,000,000	1,000,000,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	72.99102	100.00000	72.82947			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	65.67430	100.00000	65.51519			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	19.47467	100.00000	19.43180			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			100.00000	10.44301	100.00000	10.41772			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.90178	2.60000	102.88281			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	50.44474	100.00000	50.33279			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA247	On	22/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	65.13772	100.00000	64.97992			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.82683	100.00000	7.80787			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	29.37164	100.00000	29.30049			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	10.89532	100.00000	10.84741			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	89.82238	100.00000	89.38422			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	57.74915	100.00000	57.49520			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	79.60219	100.00000	79.27188			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	62.92845	100.00000	62.77600			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	62.55834	100.00000	62.40679			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	76.61387	100.00000	76.46245			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	72.91595	100.00000	72.77915			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.33141	100.00000	2.32250			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	74.92547	100.00000	74.77739			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	69.86815	100.00000	69.71352			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01	On	31/10/2027	Spot Bond			100.00000	18.25807	100.00000	18.21788			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	42.16140	100.00000	42.05926			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	18.14839	100.00000	18.10443			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	14.53828	100.00000	14.48361			20,000,000,000.00	200,000	9,910,000.00
LGL1	On	12/09/2012	Spot Bond			100.00000	69.64335	100.00000	69.64334			0.00	0	0.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
MAQ016	On	12/09/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	57.49520	100.00000	57.24236			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			100.00000	80.57395	100.00000	80.39648			40,500,000,000,000.00	405,000,000	405,000,000.00
MBC16	On	24/10/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	63.45235	100.00000	63.29863			0.00	0	0.00
MBF019	On	15/04/2014	Spot Bond			100.00000	31.02755	100.00000	30.95238			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024 On	26/05/2013	Spot Bond			100.00000	56.61693	100.00000	56.47978			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	26.97144	100.00000	26.90610			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	95.98862	100.00000	95.74059			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.71930	100.00000	22.66426			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.73485	100.00000	16.68260			0.00	0	134,983,200.00
MBP011 On	30/01/2013	Spot Bond			100.00000	90.52778	100.00000	90.30964			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	90.65787	100.00000	90.43889			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	42.05573	100.00000	41.95385			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	94.30595	100.00000	94.06719			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	85.30385	100.00000	85.10820			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	42.08233	100.00000	41.98038			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	86.60671	100.00000	86.40670			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	39.98172	100.00000	39.88486			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.72864	100.00000	30.65419			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	21.23023	100.00000	21.17823			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	21.03214	100.00000	20.98119			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.31353	100.00000	4.30308			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.53108	100.00000	10.50557			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01On	16/04/2019	Spot Bond			8.00000	108.93540	8.00000	108.91205			0.00	0	10,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	81.53237	100.00000	81.35358			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.08989	100.00000	20.04068			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	27.37135	100.00000	27.31078			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	27.43352	100.00000	27.37280			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.69556	100.00000	13.66526			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.08750	100.00000	9.06749			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	8.94103	100.00000	8.92134			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.79291	8.59000	103.76906			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.77680	9.34000	101.75155			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	101.90237	10.01000	101.87533			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	25.93659	100.00000	25.87919		29,120,000,000,000.00	291,200,000	96,600,000.00	
MFS1A1On	20/12/2015	Spot Bond			100.00000	14.40991	100.00000	14.37500			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.82324	100.00000	8.80186			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.79849	100.00000	12.76748			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	20.73717	100.00000	20.69153		20,000,000,000.00	200,000	28,714,000.00	
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.56970	100.00000	16.51740			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.52125	8.78500	102.49717			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01	On	31/05/2013	Spot Bond			100.00000	56.23311	100.00000	56.09539			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	104.30989	8.00000	104.28754			0.00	0	10,679,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	32.08979	100.00000	32.01915			0.00	0	4,145,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	19.89644	100.00000	19.85264		3,880,000,000,000.00	38,800,000	38,800,000	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	13.42921	100.00000	13.39964			0.00	0	4,265,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	47.78467	100.00000	47.67891			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.24040	100.00000	6.22528			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10677	100.00000	0.10651			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.53658	100.00000	6.52074			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.61736	100.00000	6.60133			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.13270	100.00000	6.11784			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.19732	100.00000	6.18230			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.30502	100.00000	6.28975			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.35888	100.00000	6.34347			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.42349	100.00000	6.40793			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.58505	100.00000	6.56909			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	6.69276	100.00000	6.67654			40,000,000,000.00	400,000	200,000.00
N4A408	On	14/08/2020			100.00000	6.81123	100.00000	6.79472			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	6.91892	100.00000	6.90216			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	6.97278	100.00000	6.95588			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	7.61899	100.00000	7.60053			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	8.37291	100.00000	8.35262			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.10677	100.00000	0.10651			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.10677	100.00000	0.10651			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	29.45045	100.00000	29.37910			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	20.98047	100.00000	20.92964			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	19.84923	100.00000	19.80114			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	8.99173	100.00000	8.96994			0.00	0	0.00
NBK14B	On	27/08/2015			100.00000	15.50317	100.00000	15.43500			0.00	0	0.00
NBK15B	On	27/08/2017			100.00000	8.66962	100.00000	8.63149			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	23.62583	100.00000	23.57383			20,000,000,000.00	200,000	15,969,000.00
NBK2B	On	15/09/2015			100.00000	16.04107	100.00000	16.00221			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	11.82525	100.00000	11.79878			0.00	0	6,970,000.00
NBK4	On	28/10/2024			100.00000	0.02246	100.00000	0.02242			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013	Spot Bond			100.00000	62.74445	100.00000	62.59245			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	24.44305	100.00000	24.38895			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	17.55205	100.00000	17.50954			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	8.97528	100.00000	8.95354			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	38.86282	100.00000	38.77727			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	32.00287	100.00000	31.92534			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	18.96507	100.00000	18.92332			0.00	0	11,545,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.39183	100.00000	12.36181			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	77.99413	100.00000	77.81521		2,000,000,000,000.00	20,000,000	20,000,000	10,000,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	91.48701	100.00000	91.26332			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	82.68710	100.00000	82.50295			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	25.82026	100.00000	25.77127			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	42.95525	100.00000	42.87398			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	24.62409	100.00000	24.57750			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	23.35235	100.00000	23.30816			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	20.51878	100.00000	20.46908			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	81.80056	100.00000	81.62039			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	66.60627	100.00000	66.44490			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN51 On	26/03/2013	Spot Bond			100.00000	66.40343	100.00000	66.24257			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	66.40343	100.00000	66.24257			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	66.40343	100.00000	66.24257			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	19.01735	100.00000	18.97129			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.39462	100.00000	18.35006			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.01993	100.00000	17.97628			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.40336	100.00000	15.36563			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.80385	100.00000	10.78341			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.01216	100.00000	11.98273			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.64140	100.00000	10.62126			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	13.41358	100.00000	13.38108			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	14.10873	100.00000	14.07454			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.33703	100.00000	13.30472			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	12.95165	100.00000	12.92027			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	94.86213	100.00000	94.70269			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.70196	100.00000	7.68735			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	56.22212	100.00000	56.08592			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	29.83955	100.00000	29.78047			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN72	On	17/03/2014			100.00000	29.77413	100.00000	29.71518			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	20.60503	100.00000	20.51342			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	9.77975	100.00000	9.73675			0.00	0	0.00
NED11	On	17/09/2015			100.00000	23.50790	100.00000	23.45616			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	81.30355	100.00000	101.29848			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	84.19814	100.00000	84.01389			0.00	0	0.00
NED6	On	20/09/2013			100.00000	54.11092	100.00000	53.99182			0.00	0	0.00
NED8	On	08/02/2014			100.00000	38.94166	100.00000	38.85595			0.00	0	5,800,000.00
NED9	On	06/07/2017			100.00000	8.79157	100.00000	8.77027			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	20.04122	100.00000	19.99710			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	10.80116	100.00000	10.77499			0.00	0	0.00
NET41	On	16/02/2013			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
NHM001	On	04/09/2015			100.00000	9.17916	100.00000	9.13836			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	10.12782	100.00000	10.10458			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	10.63996	100.00000	10.61654			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	11.12746	100.00000	11.10050			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	98.77487	6.82500	98.75671			0.00	0	0.00
NQ1A12	On	22/05/2014			6.58500	99.58558	6.58500	99.56791			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14 On	22/05/2013	Spot Bond			100.00000	57.03473	100.00000	56.89657			0.00	0	0.00
NQ1A15 On	22/05/2015	Spot Bond			100.00000	16.18519	100.00000	16.13466			0.00	0	0.00
NQ1B10 On	22/05/2020	Spot Bond			100.00000	11.33872	100.00000	11.31125			0.00	0	0.00
NQ1B11 On	22/05/2014	Spot Bond			6.92500	99.60909	6.92500	99.59051			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	57.22049	100.00000	57.08188		1,310,000,000,000.00	13,100,000	6,550,000.00	
NQ1B14 On	22/05/2015	Spot Bond			100.00000	16.40324	100.00000	16.35202			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.54999	100.00000	11.52201			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	99.63673	7.32500	99.61708			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	57.46817	100.00000	57.32895			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	16.80491	100.00000	16.75245			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	85.51534	100.00000	85.31875			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	57.50429	100.00000	57.36499			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	85.64149	100.00000	85.44462			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	57.71069	100.00000	57.57089			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	85.70457	100.00000	85.50754			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	57.96869	100.00000	57.82825			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	58.30409	100.00000	58.16284			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	8.89862	100.00000	8.87706			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D6On	22/05/2016	Spot Bond			8.21500	98.90166	8.21500	98.87981			0.00	0	0.00
NRA013On	31/10/2013	Spot Bond			100.00000	56.12070	100.00000	55.99263			0.00	0	36,109,000.00
NRA014On	30/04/2014	Spot Bond			100.00000	38.92380	100.00000	38.83812		24,840,000,000,000.00	248,400,000	124,200,000.00	
NRA018On	30/11/2018	Spot Bond			100.00000	16.06319	100.00000	16.02764		500,000,000,000.00	5,000,000	7,500,000.00	
NRA01UOn	31/03/2013	Spot Bond			100.00000	69.37163	100.00000	69.21810			0.00	0	0.00
NRA022On	31/10/2022	Spot Bond			100.00000	16.59094	100.00000	16.55441		280,000,000,000.00	2,800,000	2,400,000.00	
NRA023On	31/05/2023	Spot Bond			100.00000	7.82855	100.00000	7.81060			0.00	0	82,000,000.00
NRA028On	30/11/2028	Spot Bond			100.00000	15.49312	100.00000	15.45884		620,000,000,000.00	6,200,000	6,100,000.00	
NTC09 On	18/04/2013	Spot Bond			100.00000	62.81818	100.00000	62.66601			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	30.60247	100.00000	30.52834			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	30.43873	100.00000	30.36500			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	10.69664	100.00000	10.67073			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	21.17381	100.00000	21.12252			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	59.31739	100.00000	59.05653			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	18.32887	100.00000	18.24826			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	12.83287	100.00000	12.80178			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	12.88725	100.00000	12.85604			0.00	0	0.00
OCT1B1On	18/10/2015	Spot Bond			100.00000	12.91989	100.00000	12.88859			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C1On	18/10/2015	Spot Bond			100.00000	13.70309	100.00000	13.66989			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	14.57330	100.00000	14.53801			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	20.01217	100.00000	19.96370			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	19.43349	100.00000	19.39048		31,580,000,000,000.00	315,800,000	110,306,000.00	
OTCA05On	30/04/2013	Spot Bond			100.00000	61.11873	100.00000	60.97066			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	30.06686	100.00000	29.99403			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	61.03708	100.00000	60.88922			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	29.84651	100.00000	29.77420			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	12.69880	100.00000	12.66804			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	90.72487	100.00000	90.50520			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.75775	100.00000	4.73683			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	91.09031	100.00000	90.86975			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	12.52376	100.00000	12.50000			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	19.47379	100.00000	19.42662			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	5.66173	100.00000	5.64786			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	53.48224	100.00000	51.32445			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP05	On	21/08/2013	Spot Bond			100.00000	50.28317	100.00000	50.17157			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.00000	86.52313	100.00000	86.32376			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	31.17456	100.00000	31.09904			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	83.87013	100.00000	83.68700			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	101.26108	100.00000	100.98741			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	67.55391	100.00000	67.39025			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	67.73646	100.00000	67.57236			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	46.54907	100.00000	46.43630			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	101.31094	100.00000	101.03713			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	31.29970	100.00000	31.22387			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	84.05184	100.00000	83.86832			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	68.04072	100.00000	67.87589			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	46.63291	100.00000	46.51994			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	101.39821	100.00000	101.12416			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	31.57940	100.00000	31.50290			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	68.58839	100.00000	68.42223			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	101.62260	100.00000	101.34795			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	31.88854	100.00000	31.81130			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4D	On	15/06/2013			100.00000	69.07520	100.00000	68.90787			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	39.88692	100.00000	39.79029			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	97.02001	100.00000	96.76669			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	97.04389	100.00000	96.79052			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	97.13945	100.00000	96.88582			0.00	0	0.00
R009P	On	15/09/2014			100.00000	19.70961	100.00000	19.66622			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00212	100.00000	0.00212			0.00	0	100,000,000.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.36000	122.26616	5.35000	122.27974		253,766,477,205,760.00	344,492,016	21,810,546,200.00	
R158P	On	15/09/2015			100.00000	8.75982	100.00000	8.74054			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.89326	100.00000	3.88469			0.00	0	0.00
R179	On	01/08/2013			100.00000	55.09076	100.00000	54.96950			0.00	0	0.00
R186	On	21/12/2026			7.28000	130.70032	7.27000	130.77964		180,386,750,908,000.00	778,399,850	9,113,412,033.00	
R187P	On	21/12/2026			100.00000	0.00094	100.00000	0.00094			0.00	0	100,000,000.00
R188P	On	21/12/2027			100.00000	0.00042	100.00000	0.00042			0.00	0	100,000,000.00
R189	On	31/03/2013			218.30998	101.37134	218.28811	100.96070		402,563,603,120,000.00	844,000,000	1,185,000,000.00	
R197	On	07/12/2023			1.45000	271.71425	1.47000	271.20023		184,983,750,000.00	127,575,000	110,623,437.00	
R201	On	21/12/2014			4.84000	110.32207	4.80000	110.39728		17,704,720,000,000.00	658,000,000	3,018,304,400.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.04500	200.72007	2.09000	199.28544			4,626,403,500,000.00	262,300,000	1,582,845,851.00
R2023	On	28/02/2023	Spot Bond			8.00000	98.54485	8.00000	98.52350			44,120,000,000,000.00	515,000,000	3,659,000,000.00
R203	On	15/09/2017	Spot Bond			5.81000	110.44030	5.81000	110.42310			99,551,973,710,000.00	134,591,000	6,513,330,440.00
R204	On	21/12/2018	Spot Bond			6.11500	111.53607	6.11000	111.54496			77,054,020,048,100.00	600,820,940	4,920,498,663.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.33176	8.75000	100.30802			19,731,250,000,000.00	255,000,000	1,052,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	30.49048	100.00000	30.41661			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.99000	104.43440	4.94500	104.47933			36,291,606,330,000.00	272,867,000	3,046,504,880.00
R207	On	15/01/2020	Spot Bond			6.37000	106.28209	6.38500	106.17447			139,752,058,082,000.00	939,098,600	6,451,684,000.00
R208	On	31/03/2021	Spot Bond			6.56500	104.27076	6.57000	104.21981			123,712,402,834,085.00	844,235,009	8,065,280,124.00
R209	On	31/03/2036	Spot Bond			8.00500	84.37742	7.99500	84.44941			137,548,834,325,000.00	182,865,000	9,336,245,000.00
R210	On	31/03/2028	Spot Bond			1.78000	155.10730	1.78000	155.08722			162,407,200,000.00	91,240,000	45,023,190.00
R211	On	31/01/2017	Spot Bond			0.56000	121.36829	0.58000	121.25560			1,250,704,000,000.00	233,400,000	1,259,450,000.00
R212	On	31/01/2022	Spot Bond			1.42500	124.72047	1.42000	124.75742			2,975,902,222,725.00	088,352,437	965,147,350.00
R213	On	28/02/2031	Spot Bond			7.77500	92.73617	7.76500	92.80852			44,129,236,150,000.00	675,786,000	3,437,802,000.00
R214	On	28/02/2041	Spot Bond			6.50000	100.24769	6.50000	100.22998			76,117,600,000,000.00	710,400,000	5,136,042,000.00
R222C	On	15/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	66.51992	100.00000	66.37350			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	44.34661	100.00000	44.24900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	29.56441	100.00000	29.49933			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	19.70961	100.00000	19.66622			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.13974	100.00000	13.11081			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.75982	100.00000	8.74054			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.83988	100.00000	5.82703			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.89326	100.00000	3.88469			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	53.65479	100.00000	53.53604			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	35.76986	100.00000	35.69069			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	23.84657	100.00000	23.79380			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	15.89772	100.00000	15.86253			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.59848	100.00000	10.57502			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.06565	100.00000	7.05001			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.71043	100.00000	4.70001			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.14029	100.00000	3.13334			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.09353	100.00000	2.08889			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.39568	100.00000	1.39260			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.93046	100.00000	0.92840			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On	21/12/2018	Spot Bond			100.00000	0.62030	100.00000	0.61893			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.41354	100.00000	0.41262			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.27569	100.00000	0.27508			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.18379	100.00000	0.18339			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12253	100.00000	0.12226			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08169	100.00000	0.08151			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05446	100.00000	0.05434			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03630	100.00000	0.03622			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02420	100.00000	0.02415			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01614	100.00000	0.01610			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01076	100.00000	0.01073			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00717	100.00000	0.00716			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00478	100.00000	0.00477			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00319	100.00000	0.00318			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00212	100.00000	0.00212			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00142	100.00000	0.00141			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00094	100.00000	0.00094			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00063	100.00000	0.00063			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On	21/12/2027	Spot Bond			100.00000	0.00042	100.00000	0.00042			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	36.26237	100.00000	36.17453			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	63.66735	100.00000	63.51312			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	14.45510	100.00000	14.42008			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.06916	100.00000	18.01275			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.18081	100.00000	2.17122			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	82.21850	100.00000	82.03619			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	54.42905	100.00000	54.25726			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	54.42905	100.00000	54.25726			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.00000	46.05725	100.00000	45.85249			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	18.02263	100.00000	17.97898			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	69.29353	100.00000	69.20819			0.00	0	0.00
RDFC05	On	06/12/2012	Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	100.98333	100.00000	100.71260			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	93.18391	100.00000	92.95036			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	22.54968	100.00000	22.49505			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	103.33031	5.87500	103.31409			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.00000	87.95600	100.00000	87.75002			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES12	On	20/08/2015	Spot Bond			100.00000	16.44721	100.00000	16.37488			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	26.84248	100.00000	26.77675			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	84.43294	100.00000	84.24191			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	84.56706	100.00000	84.37573			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	23.47243	100.00000	23.41558			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	13.20407	100.00000	13.17793			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.87019	100.00000	12.83902			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	14.76574	100.00000	14.72997			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	14.76574	100.00000	14.72997			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	63.56057	100.00000	63.28106			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	53.45335	100.00000	53.21828			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.00000	44.84227	100.00000	44.64292		9,800,000,000,000.00	98,000,000	26,000,000.00	
RPG01	On	28/02/2014	Spot Bond			100.00000	39.32231	100.00000	39.22600			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	34.84383	100.00000	34.77484			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	21.42760	100.00000	21.37569			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.76334	5.25000	100.74915			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.61091	100.00000	0.60942			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP02UOn	12/09/2012	Spot Bond				100.00000	75.00001	100.00000	75.00001			0.00	0	0.00
RPP03UOn	10/10/2012	Spot Bond				100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
RPP04UOn	07/10/2016	Spot Bond				100.00000	2.66203	100.00000	2.65558			0.00	0	0.00
RPP05UOn	21/01/2013	Spot Bond				100.00000	92.74194	100.00000	92.55533			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond				100.00000	13.86209	100.00000	13.83141			0.00	0	6,087,000.00
SBC2	On 28/04/2016	Spot Bond				100.00000	8.13802	100.00000	8.12258			0.00	0	0.00
SBK10	On 19/11/2012	Spot Bond				100.00000	85.90415	100.00000	85.70530			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond				100.00000	16.85508	100.00000	16.81799		4,720,000,000,000.00	47,200,000	32,200,000	32,200,000.00
SBK13	On 24/11/2016	Spot Bond				100.00000	9.85224	100.00000	9.82837			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond				8.00000	109.71256	8.00000	109.68905		480,000,000,000.00	60,000,000	15,000,000	15,000,000.00
SBK15	On 23/01/2022	Spot Bond				100.00000	8.07297	100.00000	8.05342			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond				100.00000	7.68419	100.00000	7.66558		1,500,000,000,000.00	15,000,000	5,000,000	5,000,000.00
SBK17	On 31/07/2024	Spot Bond				100.00000	9.68861	100.00000	9.65803			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond				100.00000	22.52991	100.00000	22.48032			0.00	0	18,000,000.00
SBK8	On 10/04/2013	Spot Bond				100.00000	69.38553	100.00000	69.23197			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond				100.00000	12.89437	100.00000	12.86584			0.00	0	7,500,000.00
SBK11	On 09/04/2014	Spot Bond				5.75000	123.38609	5.75000	123.35698			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond				100.00000	46.16111	100.00000	46.05950			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On	31/03/2013	Spot Bond			100.00000	66.76567	100.00000	66.61790			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	27.78267	100.00000	27.72152			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	27.78267	100.00000	27.72152			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	21.04753	100.00000	21.00121			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	67.26477	100.00000	67.11671			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	13.93534	100.00000	13.90467			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	27.78267	100.00000	27.72152			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	27.78267	100.00000	27.72152			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	69.37163	100.00000	69.21810			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	69.37163	100.00000	69.21810			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	9.73047	100.00000	9.70690			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	27.35602	100.00000	27.28902			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.58449	100.00000	23.52736			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	11.32830	100.00000	11.30085			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	65.83893	100.00000	65.67943			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	40.45875	100.00000	40.36073			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.66893	100.00000	14.63663			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	40.44726	100.00000	40.34928			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On	26/04/2016	Spot Bond			100.00000	10.86136	100.00000	10.83504			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.39872	100.00000	7.38080			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.92634	100.00000	0.92429			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.86502	100.00000	7.84597			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.30833	100.00000	12.28109			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.30420	10.05000	103.27667			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.22730	100.00000	9.19849			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.70314	100.00000	19.65541			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.55507	100.00000	9.52524			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.39479	100.00000	7.37688			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.76468	8.00000	104.74970		1,600,000,000.00	200,000	3,917,000.00	
SBS3	On	25/05/2026	Spot Bond			100.00000	10.49679	100.00000	10.47369			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.28171	100.00000	11.25687			0.00	0	1,600,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	73.85839	100.00000	73.69581			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.31920	100.00000	17.28107			0.00	0	4,383,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	63.93377	100.00000	63.78786			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.85945	100.00000	6.84427			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.56120	100.00000	5.54896			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM107	On	15/09/2017			100.00000	12.58194	100.00000	12.55146			0.00	0	0.00
SCM220	On	20/01/2013			100.00000	82.02875	100.00000	81.86271			0.00	0	0.00
SCM221	On	17/02/2013			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	2.80793	100.00000	2.80113			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	0.04508	100.00000	0.04497			0.00	0	0.00
SHPCBL	On	03/04/2017			6.50000	100.85283	6.50000	100.84102			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	10.46212	100.00000	10.43677			0.00	0	49,000,000.00
SHS02	On	29/06/2013			100.00000	65.71614	100.00000	65.55693			0.00	0	0.00
SHS03	On	29/06/2015			100.00000	18.40245	100.00000	18.35787			0.00	0	0.00
SHS04	On	29/06/2017			100.00000	11.12797	100.00000	11.10101		25,000,000,000,000.00	250,000,000	250,000,000.00	
SHS05	On	29/06/2017			8.75000	102.68249	8.75000	102.66637		2,187,500,000,000.00	250,000,000	250,781,000.00	
SLI1	On	15/08/2013			100.00000	53.14411	100.00000	53.02712			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	14.06549	100.00000	14.03453		1,640,000,000,000.00	16,400,000	8,200,000.00	
SMF1	On	27/06/2013			100.00000	59.12770	100.00000	58.99684			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	13.93534	100.00000	13.90467		2,060,000,000,000.00	20,600,000	10,300,000.00	
SPDA1	On	21/08/2014			100.00000	27.48481	100.00000	27.41822			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	10.35096	100.00000	10.32588			0.00	0	0.00
SPDA3	On	21/08/2015			100.00000	15.23304	100.00000	15.19614			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.34396	100.00000	8.32375			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	15.63804	100.00000	15.60343		880,000,000,000.00	880,000,000,000.00	8,800,000	4,400,000.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.37827	100.00000	16.32714			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.46443	100.00000	9.44125			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	11.02975	100.00000	11.00302			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	8.76854	100.00000	8.74117			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.80596	100.00000	9.78067			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	102.99965	6.75000	102.97624			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	23.92265	100.00000	23.88507			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.18749	7.25000	101.16791			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	8.29393	100.00000	8.26804			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	97.95367	8.75000	97.89775			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	99.91294	13.50000	99.82597			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.34601	100.00000	2.33670			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870 On	20/01/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	50.44474	100.00000	50.33279			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	50.44474	100.00000	50.33279			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	46.87861	100.00000	46.77457			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	46.77457	100.00000	46.67077			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	46.67077	100.00000	46.56719			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	50.44474	100.00000	50.33279			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN929	On	19/07/2013			100.00000	50.44474	100.00000	50.33279			0.00	0	0.00
SYN930	On	01/10/2012			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN931	On	16/10/2012			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN933	On	19/10/2012			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN934	On	01/10/2012			100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN935	On	05/11/2012			100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN936	On	13/11/2012			100.00000	85.88235	100.00000	85.68075		400,000,000,000.00	4,000,000	1,000,000.00	
SYN937	On	14/11/2012			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN938	On	16/11/2012			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN939	On	16/11/2012			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN940	On	20/09/2012			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN941	On	20/11/2012			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN942	On	20/11/2012			100.00000	84.49074	100.00000	84.29561		800,000,000,000.00	8,000,000	2,000,000.00	
SYN943	On	16/11/2012			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN944	On	22/11/2012			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN945	On	23/11/2012			100.00000	83.90805	100.00000	83.71560		2,000,000,000,000.00	20,000,000	5,000,000.00	
SYN946	On	27/11/2012			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	25.51115	100.00000	25.45469			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	13.03212	100.00000	13.00328			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	32.46272	100.00000	32.39125			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	38.80299	100.00000	38.71759			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			100.00000	66.84982	100.00000	70.71061			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.45178	6.27500	100.43483			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	63.40278	100.00000	63.24918			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	62.48677	100.00000	62.33540			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	15.73531	100.00000	15.69719			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.40910	8.00000	103.38705			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.02838	6.27000	100.01139			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	39.46076	100.00000	39.38264			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	39.18833	100.00000	39.06598			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.30205	100.00000	8.27613			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.54182	100.00000	8.51515			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.89752	100.00000	8.87793			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.05733	100.00000	9.02905			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.16027	100.00000	10.12855			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	14.71592	100.00000	14.66997			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	92.87947	100.00000	92.64727			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	11.90708	100.00000	11.87823			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	92.81200	100.00000	92.57997			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	93.73364	100.00000	93.49931			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	93.00524	100.00000	92.77274			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	93.25681	100.00000	93.02367			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.28041	100.00000	7.26278			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.79839	100.00000	7.77949			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.14371	100.00000	8.12397			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	8.83434	100.00000	8.81293			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	9.29475	100.00000	9.27224			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	14.17522	100.00000	14.14088			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On	18/07/2016	Spot Bond			100.00000	11.58501	100.00000	11.55696			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	13.86081	100.00000	13.82724			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	11.85155	100.00000	11.82284			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	7.97104	100.00000	7.95174			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	8.08615	100.00000	8.06656			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	8.14371	100.00000	8.12397			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	11.67387	100.00000	11.64558			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	11.85155	100.00000	11.82284			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	12.46236	100.00000	12.43217			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.71923	100.00000	8.69811			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	12.46236	100.00000	12.43217			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	13.35080	100.00000	13.31846			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	9.87028	100.00000	9.84637			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	13.29528	100.00000	13.26307			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	17.73749	100.00000	17.69452			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	14.47450	100.00000	14.43943			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	17.90407	100.00000	17.86070			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	44.90212	100.00000	44.79335			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	26.65683	100.00000	26.59783			0.00	0	3,981,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.31754	6.00000	103.30109			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.50563	100.00000	13.47591		203,680,000,000,000.00	036,800,000	1,012,433,200.00	
TN20	On	17/09/2020	Spot Bond			100.00000	15.78158	100.00000	15.74684		105,860,000,000,000.00	058,600,000	361,300,000.00	
TN23	On	06/11/2023	Spot Bond			100.00000	14.42489	100.00000	14.39314		37,970,000,000,000.00	379,700,000	107,150,000.00	
TN25	On	19/08/2025	Spot Bond			100.00000	10.06272	100.00000	10.04056		51,540,000,000,000.00	515,400,000	162,700,000.00	
TN27	On	14/11/2027	Spot Bond			100.00000	11.67129	100.00000	11.64559		6,580,000,000,000.00	65,800,000	34,550,000.00	
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.13007	100.00000	7.09654			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.29797	100.00000	7.26364			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.51064	100.00000	7.47531			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.53302	100.00000	7.49759			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	8.58516	100.00000	8.54478			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	14.60139	100.00000	14.53271			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.38803	10.00000	100.36026			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.37835	9.75000	100.35128			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.38060	100.00000	10.35293			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On	23/08/2013	Spot Bond			100.00000	52.13319	100.00000	52.03428			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	11.08464	100.00000	11.05984			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	88.71692	100.00000	88.51250			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	30.72797	100.00000	30.65354			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.70914	100.00000	12.67835			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.49005	100.00000	19.44283			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	11.82343	100.00000	11.79698			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	88.42974	100.00000	88.21920			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	41.11077	100.00000	41.01118			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	88.45697	100.00000	88.24636			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On	07/11/2013	Spot Bond			100.00000	41.19653	100.00000	41.09220			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	88.55497	100.00000	88.34413			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	41.55312	100.00000	41.45245			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	17.37708	100.00000	17.32284			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.40992	100.00000	12.37117			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	10.20579	100.00000	10.17392			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	72.50258	100.00000	72.36655			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.61925	100.00000	12.59531			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	20.14574	100.00000	20.10140		13,340,000,000,000.00	133,400,000	66,721,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	11.76039	100.00000	11.73356		8,000,000,000,000.00	80,000,000	40,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	21.60147	100.00000	21.55392		2,840,000,000,000.00	28,400,000	15,200,000.00	
WSP2	On	28/05/2017	Spot Bond			100.00000	13.44998	100.00000	13.42037		20,000,000,000,000.00	200,000,000	80,010,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	11.83981	100.00000	11.81375			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.61962	100.00000	11.59404			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.52175	100.00000	11.49639		10,800,000,000,000.00	108,000,000	27,000,000.00	
Z006	On	31/08/2013	Spot Bond			100.00000	45.86040	100.00000	45.75778			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	37.47352	100.00000	37.39058			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014	On	30/06/2015	Spot Bond			100.00000	10.37972	100.00000	10.35688			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	28.59764	100.00000	28.53435			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	23.35438	100.00000	23.30297			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.12407	100.00000	8.10609			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.67035	100.00000	16.63365			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.35688	100.00000	10.33408			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.33068	100.00000	0.32995			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.40622	100.00000	6.39406			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02580	100.00000	0.02575			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.40622	100.00000	6.39406			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.16491	100.00000	17.13234			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.56056	100.00000	17.52725			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.46256	100.00000	16.43132			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.46256	100.00000	16.43132			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.61006	100.00000	15.58044			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	15.61006	100.00000	15.58044			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On	18/06/2015	Spot Bond			100.00000	14.77363	100.00000	14.74560			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.77363	100.00000	14.74560			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	13.90258	100.00000	13.87620			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	13.90258	100.00000	13.87620			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.10776	100.00000	13.08289			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.10776	100.00000	13.08289			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.33538	100.00000	12.31204			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.33538	100.00000	12.31204			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.67617	100.00000	11.65408			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.05219	100.00000	11.03128			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.26260	100.00000	8.24692			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.80503	100.00000	7.79022			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.34485	100.00000	7.33091			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.34485	100.00000	7.33091			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	6.95129	100.00000	6.93810			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.56634	100.00000	6.55388			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.17659	100.00000	6.16444			0.00	0	0.00
Total for j-Bonds :											,636,890,719,010,670.00	,774,371,152	100,345,501,928.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:									16,891,284,467,890.00	74,747,488	00,347,278,244.00
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