



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 13/09/2012

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			8.36550	8.36550	8.38570	8.38570		14.57	363,380,589.00	43,438	195,534.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call			1,235.70000	1.23570	1,215.500	21.50	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put			0.00000	0.00000	0.000	21.50	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call			1,085.70010	1.08570	1,065.500	22.21	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put			0.00010	0.00000	0.000	22.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Call			985.70020	0.98570	965.500	22.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.40	Put			0.00020	0.00000	0.000	22.68	0.00	0	8,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Call			0.03540	0.00004	0.011	28.21	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.30	Put			914.33540	0.91434	934.511	28.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Call			0.22530	0.00023	0.108	23.87	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.00	Put			614.52530	0.61453	634.608	23.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call			0.12200	0.00012	0.054	25.61	0.00	0	24,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put			714.42200	0.71442	734.554	25.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call			0.07080	0.00007	0.029	27.34	0.00	0	7,400.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put			814.37080	0.81437	834.529	27.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call			7.76920	0.00777	4.659	17.67	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put			222.06920	0.22207	239.159	17.67	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Call			1.64180	0.00164	0.862	19.54	0.00	0	25,100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.75	Put			365.94180	0.36594	385.362	19.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call			0.97330	0.00097	0.545	20.41	0.00	0	250.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put			415.27330	0.41527	435.045	20.41	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.41	Call			0.00000	0.00000	34.295	15.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.41	Put			0.00000	0.00000	78.795	15.31	393,976.00	5,000	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Call			20.73220	0.02073	13.850	16.43	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.50	Put			135.03220	0.13503	148.350	16.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Call			12.80340	0.01280	8.093	17.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.55	Put			177.10340	0.17710	192.593	17.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Call			143.35630	0.14336	122.830	15.73	0.00	0	300.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.26	Put			17.65630	0.01766	17.330	15.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.32	Call			0.00000	0.00000	77.984	14.95	389,922.00	5,000	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.32	Put			0.00000	0.00000	32.484	14.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call			50.36410	0.05036	37.688	15.19	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put			64.66410	0.06466	72.188	15.19	0.00	0	3,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.14	Call			250.11130	0.25011	229.783	17.29	1,148,917.00	5,000	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.14	Put			4.41130	0.00441	4.283	17.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Call			194.78390	0.19478	174.286	16.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.20	Put			9.08390	0.00908	8.786	16.51	0.00	0	200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Call			151.57220	0.15157	131.024	15.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.25	Put			15.87220	0.01587	15.524	15.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call			485.87150	0.48587	465.672	20.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put			0.17150	0.00017	0.172	20.14	0.00	0	20,360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Call			386.37470	0.38637	366.228	19.11	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.00	Put			0.67470	0.00067	0.728	19.11	0.00	0	7,525.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call			288.34690	0.28835	268.110	17.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put			2.64690	0.00265	2.610	17.81	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Call			885.70060	0.88570	865.500	23.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.50	Put			0.00060	0.00000	0.000	23.16	0.00	0	246.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call			685.70990	0.68571	665.506	21.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put			0.00990	0.00001	0.006	21.65	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Call			635.72040	0.63572	615.514	21.27	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.75	Put			0.02040	0.00002	0.014	21.27	0.00	0	44,100.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.44120	8.44120	8.46110	8.46110		16.61	411,592,912.00	48,760	125,728.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			58.95670	0.05896	66.834	21.49	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,097.85670	1.09786	1,125.634	21.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			21.48710	0.02149	26.421	25.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			1,960.38710	1.96039	1,985.221	25.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			10.13700	0.01014	13.305	28.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,649.03700	2.64904	2,672.105	28.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			101.02150	0.10102	110.030	19.57	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			739.92150	0.73992	768.830	19.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			84.24980	0.08425	92.981	20.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			853.14980	0.85315	881.781	20.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			81.97570	0.08198	90.653	20.29	0.00	0	6,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			870.87570	0.87088	899.453	20.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			157.18590	0.15719	165.995	18.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			496.08590	0.49609	524.795	18.15	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			116.63340	0.11663	125.738	19.09	0.00	0	27,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			655.53340	0.65553	684.538	19.09	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			114.95260	0.11495	124.053	19.14	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			663.85260	0.66385	692.853	19.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			250.65660	0.25066	256.963	16.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			289.55660	0.28956	315.763	16.83	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			214.51170	0.21451	221.986	17.27	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			353.41170	0.35341	380.786	17.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			183.56540	0.18357	191.857	17.71	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			422.46540	0.42247	450.657	17.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			370.11140	0.37011	371.623	15.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			159.01140	0.15901	180.423	15.87	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			342.83260	0.34283	345.501	16.05	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			181.73260	0.18173	204.301	16.05	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			317.23040	0.31723	320.964	16.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			206.13040	0.20613	229.764	16.24	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			540.33510	0.54034	535.848	15.63	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			79.23510	0.07924	94.649	15.63	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			502.90280	0.50290	499.641	15.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			91.80280	0.09180	108.441	15.65	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			466.84670	0.46685	464.795	15.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			105.74670	0.10575	123.595	15.66	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			702.41860	0.70242	693.126	15.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			41.31860	0.04132	51.926	15.59	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			579.07870	0.57908	573.362	15.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			67.97870	0.06798	82.162	15.62	0.00	0	15,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.56720	8.56720	8.58800	8.58800		17.01	13,733,221.60	1,603	25,609.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			79.28670	0.07929	89.482	24.09	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,041.28670	2.04129	2,072.282	24.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			65.55030	0.06555	75.319	25.09	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,327.55030	2.32755	2,358.119	25.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			0.00000	0.00000	208.856	19.90	41,771.18	200	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			0.00000	0.00000	991.656	19.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			166.44210	0.16644	177.991	20.62	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,128.44210	1.12844	1,160.791	20.62	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			100.89430	0.10089	111.708	22.91	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,712.89430	1.71289	1,744.508	22.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			0.00000	0.00000	351.293	17.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			0.00000	0.00000	534.093	17.72	106,818.64	200	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			0.00000	0.00000	320.636	18.07	64,127.28	200	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			0.00000	0.00000	603.436	18.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			245.93800	0.24594	257.086	18.98	0.00	0	10,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			757.93800	0.75794	789.886	18.98	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			719.16710	0.71917	719.096	15.62	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			131.16710	0.13117	151.896	15.62	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			649.53340	0.64953	650.157	15.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			161.53340	0.16153	182.957	15.63	0.00	0	180.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.66550	8.66550	8.68250	8.68250		17.29	8,665,500.00	1,000	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			473.72050	0.47372	483.680	17.60	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			551.22050	0.55122	578.180	17.60	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			480.96440	0.48096	490.840	17.54	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			538.46440	0.53846	565.340	17.54	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			477.32840	0.47733	487.247	17.57	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			544.82840	0.54483	571.747	17.57	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.80980	8.80980	8.82050	8.82050		17.97	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			617.86780	0.61787	639.637	18.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			797.36780	0.79737	829.837	18.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,073.27520	1.07328	1,090.767	16.07	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			252.77520	0.25278	280.967	16.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.96680	8.96680	8.96730	8.96730		18.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,369.65920	1.36966	1,396.091	16.30	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			402.35920	0.40236	429.291	16.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.61260	9.61260	9.56830	9.56830		19.44	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future			8.36550	8.36550	8.38570	8.38570		14.57	125,482.50	15	391.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Call			2,277.05810	0.02277	1,538.493	16.31	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.49	Put			12,707.05810	0.12707	13,988.493	16.31	0.00	0	0.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Call			776.92010	0.00777	465.930	17.67	0.00	0	60.00
\$ / R MA	On	17/09/2012	Foreign Exchange Future	8.60	Put			22,206.92010	0.22207	23,915.930	17.67	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.44120	8.44120	8.46110	8.46110		16.61	84,412.00	10	1,388.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			34,452.02030	0.34452	34,724.852	16.16	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			18,342.02030	0.18342	20,604.852	16.16	0.00	0	0.00

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\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Call			21,788.32230	0.21788	22,525.619	17.22	0.00	0	0.00
\$ / R MAOn	14/12/2012	Foreign Exchange Future	8.59	Put			34,678.32230	0.34678	37,405.619	17.22	0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future			8.56720	8.56720	8.58800	8.58800			42,836.00	5	15.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MAOn	18/03/2013	Foreign Exchange Future	8.69	Put			10,200.00000	0.10200	12,280.000		0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future			8.70340	8.70340	8.70340	8.70340		17.36	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Call			50,538.13570	0.50538	50,870.556	17.64	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.75	Put			55,198.13570	0.55198	55,530.556	17.64	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Call			50,171.50390	0.50172	50,502.954	17.67	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.76	Put			55,831.50390	0.55832	56,162.954	17.67	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Call			50,907.50050	0.50908	51,240.873	17.61	0.00	0	0.00
\$ / R MAOn	14/06/2013	Foreign Exchange Future	8.74	Put			54,567.50050	0.54568	54,900.873	17.61	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future			13.47600	13.47600	13.49810	13.49810		13.15	23,057,436.00	1,711	9,612.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Call			2,148.10000	2.14810	2,126.000	17.94	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	11.35	Put			0.00000	0.00000	0.000	17.94	0.00	0	6,000.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Call			1,348.10000	1.34810	1,326.000	20.44	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	12.15	Put			0.00000	0.00000	0.000	20.44	0.00	0	38,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Call			100.63900	0.10064	87.668	13.15	0.00	0	24,000.00
£ / R On	17/09/2012	Foreign Exchange Future	13.45	Put			52.53900	0.05254	61.668	13.15	0.00	0	0.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Call			6.42940	0.00643	5.863	16.61	0.00	0	14,400.00
£ / R On	17/09/2012	Foreign Exchange Future	13.85	Put			358.32940	0.35833	379.863	16.61	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future			13.59320	13.59320	13.61460	13.61460		13.59	21,055,866.80	1,549	4,171.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Call			179.30620	0.17931	186.115	15.16	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	14.20	Put			764.70620	0.76471	792.915	15.16	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Call			388.65470	0.38865	389.378	13.52	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.55	Put			324.05470	0.32405	346.178	13.52	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Call			324.62700	0.32463	327.607	13.85	0.00	0	100.00
£ / R On	14/12/2012	Foreign Exchange Future	13.70	Put			410.02700	0.41003	434.407	13.85	0.00	0	0.00
£ / R On	14/12/2012	Foreign Exchange Future	13.95	Call			241.35600	0.24136	246.767	14.51	0.00	0	11,100.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			576.75600	0.57676	603.567	14.51	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,381.90470	1.38190	1,361.637	12.80	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			17.30470	0.01730	18.437	12.80	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			483.25550	0.48326	480.236	13.25	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			238.65550	0.23866	257.036	13.25	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.79040	13.79040	13.81250	13.81250		15.73	1,654,848.00	120	2,825.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			835.64240	0.83564	855.307	23.08	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			923.14240	0.92314	964.907	23.08	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			631.20850	0.63121	652.305	23.08	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,218.70850	1.21871	1,261.905	23.08	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			1,015.50180	1.01550	1,033.094	23.08	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			733.00180	0.73300	772.694	23.08	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			929.75960	0.92976	948.412	23.08	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			817.25960	0.81726	858.012	23.08	0.00	0	200.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.10800	0.10800	0.10770	0.10770		22.83	16,524.00	153	3,280.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Call			12.01680	0.00012	11.015	15.33	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.11	Put			242.01680	0.00242	211.015	15.33	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10910	0.10910	0.10870	0.10870		17.28	16,692.30	153	20,171.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			321.47670	0.00321	355.505	18.19	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			451.47670	0.00451	445.505	18.19	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.79580	10.79580	10.80980	10.80980		12.78	29,472,534.00	2,730	22,958.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call			1,359.80000	1.35980	1,345.800	24.67	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put			0.00000	0.00000	0.000	24.67	0.00	0	10,200.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Call			1,059.80000	1.05980	1,045.800	22.18	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.75	Put			0.00000	0.00000	0.000	22.18	0.00	0	1,625.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Call			909.80010	0.90980	895.804	21.80	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.90	Put			0.00010	0.00000	0.004	21.80	0.00	0	33,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Call			1.80860	0.00181	2.066	19.90	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.25	Put			442.00860	0.44201	456.266	19.90	0.00	0	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	10.20	Call			609.94270	0.60994	596.167	21.06	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.20	Put			0.14270	0.00014	0.367	21.06	0.00	0	1,500.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Call			264.64010	0.26464	253.594	16.49	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.55	Put			4.84010	0.00484	7.794	16.49	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Call			2.52430	0.00252	2.856	19.11	0.00	0	21,300.00
€ / R	On	17/09/2012	Foreign Exchange Future	11.20	Put			392.72430	0.39272	407.056	19.11	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.90160	10.90160	10.91580	10.91580		13.67	23,896,307.20	2,192	59,762.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			209.64330	0.20964	224.522	14.25	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			393.84330	0.39384	422.922	14.25	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			114.35380	0.11435	125.978	15.43	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			698.55380	0.69855	724.378	15.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			324.16990	0.32417	338.131	13.59	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			228.36990	0.22837	256.531	13.59	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			263.45560	0.26346	278.595	13.81	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			297.65560	0.29766	326.995	13.81	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			244.20470	0.24420	259.350	13.96	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			328.40470	0.32840	357.750	13.96	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,081.54020	1.08154	1,073.204	13.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			15.74020	0.01574	21.604	13.63	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			675.83720	0.67584	677.583	13.18	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			60.03720	0.06004	75.983	13.18	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			595.65050	0.59565	600.212	13.18	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			79.85050	0.07985	98.612	13.18	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,423.32830	1.42333	1,412.091	15.07	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			7.52830	0.00753	10.491	15.07	0.00	0	5,690.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.07450	11.07450	11.09010	11.09010		13.88	3,322,350.00	300	6,219.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			473.88090	0.47388	485.014	13.73	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			353.78090	0.35378	380.514	13.73	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.41450	11.41450	11.41750	11.41750		14.77	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			816.74690	0.81675	836.827	14.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			599.24690	0.59925	622.327	14.39	0.00	0	0.00
2025	On	01/11/2012	Bond Future			106.91916	106.91916	106.92147	106.92147			0.00	0	4,417.00
2025	On	01/11/2012	Bond Future	99.99	Call			6,931.47000	6.93147	6,929.160		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			6,921.47000	6.92147	6,919.160		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			6,911.47000	6.91147	6,909.160		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			105.80296	105.80296	105.80377	105.80377			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			6,813.77000	6.81377	6,812.960		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			6,803.77000	6.80377	6,802.960		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Call			6,793.77000	6.79377	6,792.960		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			113.51289	113.51289	113.80094	113.80094			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			9,810.94000	9.81094	9,522.890		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			9,800.94000	9.80094	9,512.890		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			9,790.94000	9.79094	9,502.890		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			472.77100	472.77100	472.86100	472.86100			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			479.49700	479.49700	479.58500	479.58500			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			423.49700	423.49700	423.75000	423.75000			0.00	0	893.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	07/02/2013	Index Future			429.52100	429.52100	429.77600	429.77600			0.00	0	118.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.73760	8.73760	8.76280	8.76280		10.16	4,788,204.80	548	3,388.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Call			343.47290	0.34347	318.103	15.37	0.00	0	0.00
AU\$ / R	On	17/09/2012	Foreign Exchange Future	8.42	Put			0.67290	0.00067	0.503	15.37	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.74920	8.74920	8.77140	8.77140		11.48	23,832,820.80	2,724	11,019.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			400.90660	0.40091	372.954	11.33	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			89.50660	0.08951	83.754	11.33	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.80900	8.80900	8.83160	8.83160		12.12	1,761,800.00	200	4,274.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			488.76590	0.48877	463.997	11.78	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			167.16590	0.16717	164.997	11.78	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			8.89110	8.89110	8.90620	8.90620		13.11	0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			575.59250	0.57559	598.542	16.81	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			559.39250	0.55939	597.442	16.81	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			570.88010	0.57088	593.889	16.81	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			564.68010	0.56468	602.789	16.81	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			566.19570	0.56620	589.262	16.81	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			569.99570	0.57000	608.162	16.81	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.12110	9.12110	9.07490	9.07490		14.28	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future			8.57900	8.57900	8.58950	8.58950		10.22	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Call			320.16380	0.32016	309.317	14.43	0.00	0	0.00
CAD/ R	On	17/09/2012	Foreign Exchange Future	8.27	Put			0.66380	0.00066	0.317	14.43	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.64000	8.64000	8.64910	8.64910		12.56	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			382.26980	0.38227	386.873	12.40	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			83.16980	0.08317	96.873	12.40	0.00	0	0.00
CF CANI	On	17/09/2012	Can-Do Future			0.00060	0.00060	0.00030	0.00030			0.00	0	11,120.00
CF CANI	On	17/09/2012	Can-Do Future			0.11960	0.11960	0.12810	0.12810			0.00	0	7,100.00
CF CANI	On	17/09/2012	Can-Do Future			0.02490	0.02490	0.02450	0.02450			0.00	0	14,700.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	17/09/2012			0.00440	0.00440	0.00860	0.00860			0.00	0	8,000.00
CF CAN	On	17/09/2012			0.00010	0.00010	0.00010	0.00010			0.00	0	12,800.00
CF CAN	On	17/09/2012			0.28380	0.28380	0.30530	0.30530			0.00	0	4,800.00
CF CAN	On	14/12/2012			0.11050	0.11050	0.11490	0.11490			0.00	0	7,000.00
CF CAN	On	14/12/2012			0.10110	0.10110	0.10940	0.10940			0.00	0	14,500.00
CF CAN	On	14/12/2012			0.05190	0.05190	0.04960	0.04960			0.00	0	14,500.00
CF CAN	On	14/12/2012			0.05240	0.05240	0.04600	0.04600			0.00	0	3,700.00
CF CAN	On	14/12/2012			0.15170	0.15170	0.16110	0.16110			0.00	0	3,700.00
CF CAN	On	14/12/2012			0.04490	0.04490	0.04030	0.04030			0.00	0	4,600.00
CF CAN	On	14/12/2012			0.12810	0.12810	0.14790	0.14790			0.00	0	4,600.00
CF CAN	On	14/12/2012			0.06450	0.06450	0.06990	0.06990			0.00	0	32,250.00
CHF / R	On	17/09/2012			8.90500	8.90500	8.93880	8.93880		12.39	0.00	0	25.00
CHF / R	On	17/09/2012	8.91	Call			64.47150	0.06447	44.406	12.60	0.00	0	0.00
CHF / R	On	17/09/2012	8.91	Put			35.67150	0.03567	49.406	12.60	0.00	0	0.00
CHF / R	On	14/12/2012			8.99690	8.99690	9.03160	9.03160		14.79	0.00	0	125.00
CHF / R	On	14/12/2012	9.04	Call			253.98810	0.25399	249.292	14.97	0.00	0	0.00
CHF / R	On	14/12/2012	9.04	Put			262.38810	0.26239	292.392	14.97	0.00	0	0.00
DAAY	On	19/09/2012			8.73720	8.73720	8.76340	8.76340		10.70	0.00	0	0.00
DAAY	On	19/09/2012	8.49	Call			276.84420	0.27684	251.677	14.67	0.00	0	0.00
DAAY	On	19/09/2012	8.49	Put			3.44420	0.00344	4.477	14.67	0.00	0	0.00
DAAY	On	19/09/2012	8.50	Call			267.20050	0.26720	242.137	14.52	0.00	0	0.00
DAAY	On	19/09/2012	8.50	Put			3.80050	0.00380	4.937	14.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAY	On	19/09/2012	Any day expiry	8.51	Call			257.59480	0.25759	232.645	14.37	0.00	0	0.00
DAAY	On	19/09/2012	Any day expiry	8.51	Put			4.19480	0.00419	5.445	14.37	0.00	0	0.00
DAAY	On	19/09/2012	Any day expiry	8.59	Call			182.68690	0.18269	159.177	13.15	0.00	0	0.00
DAAY	On	19/09/2012	Any day expiry	8.59	Put			9.28690	0.00929	11.977	13.15	0.00	0	3,000.00
DAAY	On	19/09/2012	Any day expiry	8.72	Call			76.39840	0.07640	58.894	11.16	0.00	0	0.00
DAAY	On	19/09/2012	Any day expiry	8.72	Put			32.99840	0.03300	41.694	11.16	0.00	0	2,000.00
DAAZ	On	19/09/2012	Any day expiry			8.36440	8.36440	8.38790	8.38790		15.38	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.19	Call			210.82640	0.21083	189.022	16.47	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.19	Put			12.92640	0.01293	14.622	16.47	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.20	Call			202.20010	0.20220	180.526	16.40	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.20	Put			14.30010	0.01430	16.126	16.40	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.21	Call			193.69320	0.19369	172.160	16.33	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.21	Put			15.79320	0.01579	17.760	16.33	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.34	Call			97.27940	0.09728	78.899	15.45	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.34	Put			49.37940	0.04938	54.499	15.45	0.00	0	5,000.00
DAAZ	On	19/09/2012	Any day expiry	8.39	Call			69.02030	0.06902	55.665	15.80	0.00	0	0.00
DAAZ	On	19/09/2012	Any day expiry	8.39	Put			71.12030	0.07112	81.265	15.80	0.00	0	2,000.00
DAUS	On	28/09/2012	Any day expiry			8.37460	8.37460	8.39820	8.39820		16.04	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			998.00000	0.99800	975.000	21.09	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	21.09	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			679.00000	0.67900	656.000	18.34	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			1.00000	0.00100	1.000	18.34	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			551.00000	0.55100	528.000	17.03	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			3.00000	0.00300	3.000	17.03	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			195.00000	0.19500	181.000	16.04	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			47.00000	0.04700	56.000	16.04	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			65.00000	0.06500	62.000	17.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			177.00000	0.17700	197.000	17.14	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			24.00000	0.02400	23.000	18.59	0.00	0	7,540.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	28/09/2012	Any day expiry	8.72	Put			346.00000	0.34600	368.000	18.59	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.41250	8.41250	8.43560	8.43560		16.33	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			290.00000	0.29000	285.000	15.98	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			104.00000	0.10400	123.000	15.98	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			159.00000	0.15900	162.000	16.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			233.00000	0.23300	260.000	16.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			97.00000	0.09700	102.000	17.97	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			381.00000	0.38100	410.000	17.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			1,038.00000	1.03800	1,016.000	17.07	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			2.00000	0.00200	4.000	17.07	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			725.00000	0.72500	706.000	15.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			9.00000	0.00900	14.000	15.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			604.00000	0.60400	587.000	15.65	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			18.00000	0.01800	25.000	15.65	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.43730	8.43730	8.45650	8.45650		16.57	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			155.00000	0.15500	163.000	17.81	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			419.00000	0.41900	446.000	17.81	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			760.00000	0.76000	747.000	15.54	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			24.00000	0.02400	30.000	15.54	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			645.00000	0.64500	635.000	15.48	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			39.00000	0.03900	48.000	15.48	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			223.00000	0.22300	228.000	16.85	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			277.00000	0.27700	301.000	16.85	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.45480	8.45480	8.47880	8.47880		16.58	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			274.00000	0.27400	279.000	16.83	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			305.00000	0.30500	334.000	16.83	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			203.00000	0.20300	210.000	17.72	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			444.00000	0.44400	475.000	17.72	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			795.00000	0.79500	781.000	15.50	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			36.00000	0.03600	46.000	15.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	27/12/2012	Any day expiry	7.85	Call			684.00000	0.68400	673.000	15.46	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			55.00000	0.05500	68.000	15.46	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.50060	8.50060	8.52380	8.52380			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			196.00000	0.19600	219.000		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
DAUS	On	29/01/2013	Any day expiry	8.60	Put			76.00000	0.07600	99.000		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			86.00000	0.08600	109.000		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			96.00000	0.09600	119.000		0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			674.00000	0.67400	651.000		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			8.53940	8.53940	8.56190	8.56190		17.01	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			355.00000	0.35500	363.000	17.23	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			403.00000	0.40300	434.000	17.23	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			352.00000	0.35200	359.000	17.27	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			410.00000	0.41000	440.000	17.27	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			317.00000	0.31700	325.000	17.64	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			475.00000	0.47500	506.000	17.64	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			797.00000	0.79700	793.000	15.58	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			85.00000	0.08500	104.000	15.58	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			359.00000	0.35900	367.000	17.19	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			397.00000	0.39700	428.000	17.19	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			109.39860	109.39860	109.54157	109.54157			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			3,551.57000	3.55157	3,408.600		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Call			3,541.57000	3.54157	3,398.600		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	01/11/2012	Bond Future	106.01	Call			3,531.57000	3.53157	3,388.600		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On	01/11/2012	Bond Future			8.78778	88.84434	8.76335	89.05446			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			3,641.57000	3.64157	3,431.450		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			8.88919	90.07644	8.86400	90.28901			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			2,806.92000	2.80692	3,019.490		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			2,718.23000	2.71823	2,930.800		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			2,629.67000	2.62967	2,842.240		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			423.60500	423.60500	423.80700	423.80700			0.00	0	264.00
GOVI	On	01/11/2012	GOVI	403.96	Call			198,470.00000	19.84700	196,450.000		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			429.63200	429.63200	429.83400	429.83400			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			31,560.00000	3.15600	33,580.000		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			31,660.00000	3.16600	33,680.000		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			31,760.00000	3.17600	33,780.000		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
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			187.17100	187.17100	186.99600	186.99600			0.00	0	594.00
IGOV	On	07/02/2013	Index Future			189.83300	189.83300	189.65500	189.65500			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			506.42300	506.42300	505.77300	505.77300			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			513.50400	513.50400	512.84500	512.84500			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.06000	94.94000	5.06000	94.94000			0.00	0	44,760.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.00000	95.00000	5.01000	94.99000			0.00	0	0.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.95000	95.05000	4.95000	95.05000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.86000	95.14000	4.85000	95.15000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.84000	95.16000	4.83000	95.17000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.84000	95.16000	4.81000	95.19000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.84000	95.16000	4.82000	95.18000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.89000	95.11000	4.87000	95.13000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			5.00000	95.00000	4.97000	95.03000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			5.13000	94.87000	5.09000	94.91000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.27000	94.73000	5.23000	94.77000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.42000	94.58000	5.39000	94.61000			0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future			6.88900	6.88900	6.86030	6.86030		13.98	0.00	0	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	17/09/2012	Foreign Exchange Future	6.59	Call		272.52440	0.27252	299.907	20.14	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.59	Put		2.22440	0.00222	0.907	20.14	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.68	Call		188.58050	0.18858	212.004	18.35	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.68	Put		8.28050	0.00828	3.004	18.35	0.00	0	10,000.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.79	Call		100.50040	0.10050	111.609	16.17	0.00	0	0.00
NZ\$ / R	On	17/09/2012	Foreign Exchange Future	6.79	Put		30.20040	0.03020	12.609	16.17	0.00	0	10,000.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.92480	6.92480	6.89440	6.89440	11.18	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call		315.48370	0.31548	344.841	11.41	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put		51.08370	0.05108	50.041	11.41	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.03352	106.61242	7.01382	106.76015		0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call		196.26000	0.19626	48.530		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		271.10000	0.27110	123.370		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		345.87000	0.34587	198.140		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			7.10661	108.09094	7.08619	108.24017		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call		0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put		338.56000	0.33856	487.790		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call		0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put		265.14000	0.26514	414.370		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call		0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put		191.79000	0.19179	341.020		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.16242	105.50803	7.14117	105.66007		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call		0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put		727.73000	0.72773	879.770		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call		0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put		655.51000	0.65551	807.550		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On	02/05/2013	Bond Future	7.06	Put			583.35000	0.58335	735.390		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.49505	122.81745	5.49538	122.81648		2.12	0.00	0	15,680.00
R157	On	01/11/2012	Bond Future	5.78	Call			945.63000	0.94563	943.630	2.19	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			110.31000	0.11031	107.340	2.19	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,176.62000	2.17662	2,177.120	2.30	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			6.78000	0.00678	6.310	2.30	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.53730	124.52069	5.53791	124.51907		2.02	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,059.58000	2.05958	2,059.810	2.17	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			106.64000	0.10664	105.250	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.55295	119.25131	5.55316	119.25080		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			569.39000	0.56939	567.920	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			1,086.75000	1.08675	1,084.770	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			578.69000	0.57869	577.220	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			1,071.71000	1.07171	1,069.730	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			588.11000	0.58811	586.630	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			1,056.80000	1.05680	1,054.810	2.11	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.46589	130.14737	7.43609	130.45139		11.22	0.00	0	35,666.00
R186	On	01/11/2012	Bond Future	7.82	Call			4,642.94000	4.64294	4,395.690	11.67	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			803.78000	0.80378	860.550	11.67	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			6,046.86000	6.04686	5,777.200	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			464.18000	0.46418	498.540	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			10,316.41000	10.31641	10,018.030	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			71.45000	0.07145	77.090	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			13,110.91000	13.11091	12,808.120	12.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.82	Put			15.78000	0.01578	17.010	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.54240	126.66264	7.51159	126.97020		12.18	0.00	0	1,750.00
R186	On	07/02/2013	Bond Future	8.47	Call			10,090.96000	10.09096	9,828.300	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,000.01000	1.00001	1,044.910	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,828.31000	1.82831	1,723.840	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,093.52000	7.09352	7,296.610	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,734.68000	2.73468	2,598.320	12.03	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			5,389.16000	5.38916	5,560.360	12.03	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.60591	128.22189	7.57401	128.53448		12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			4,173.17000	4.17317	4,018.300	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			5,797.79000	5.79779	5,955.510	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			4,087.95000	4.08795	3,935.080	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			5,912.70000	5.91270	6,072.420	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			4,130.43000	4.13043	3,976.560	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,855.06000	5.85506	6,013.780	12.02	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.46369	213.46369	213.47337	213.47337			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			5,516.63000	5.51663	5,526.310		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			5,526.63000	5.52663	5,536.310		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			5,536.63000	5.53663	5,546.310		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	01/11/2012	Bond Future			273.53733	273.53733	273.54353	273.54353			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			6,553.53000	6.55353	6,547.330		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			6,543.53000	6.54353	6,537.330		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			6,533.53000	6.53353	6,527.330		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.94428	110.87053	4.93852	110.88256		1.40	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			460.54000	0.46054	449.820	1.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			102.90000	0.10290	104.210	1.47	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.90498	108.00005	4.89863	108.01168		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			456.66000	0.45666	448.860	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			307.80000	0.30780	311.630	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.83338	109.32959	4.82543	109.34237		1.24	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			80.36000	0.08036	78.080	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,353.57000	1.35357	1,364.070	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			82.40000	0.08240	80.070	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,339.28000	1.33928	1,349.730	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			84.49000	0.08449	82.120	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,325.03000	1.32503	1,335.440	1.32	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			203.84776	203.84776	203.37102	203.37102			0.00	0	49,424.00
R202	On	01/11/2012	Bond Future	191.99	Call			11,381.02000	11.38102	11,857.760		0.00	0	0.00
R202	On	01/11/2012	Bond Future	191.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Call			11,371.02000	11.37102	11,847.760		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	01/11/2012	Bond Future	192.01	Call			11,361.02000	11.36102	11,837.760		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			5.93330	110.82471	5.95447	110.73143		4.45	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			3,954.53000	3.95453	4,045.630	4.63	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			11.54000	0.01154	9.360	4.63	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.98866	112.36163	6.01148	112.26647		4.30	0.00	0	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,454.74000	1.45474	1,504.270	4.35	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			1,045.08000	1.04508	999.450	4.35	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,010.33000	3.01033	3,083.140	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			388.44000	0.38844	366.090	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,001.13000	4.00113	4,082.360	4.75	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			213.97000	0.21397	200.040	4.75	0.00	0	0.00
R203	On	02/05/2013	Bond Future			6.02554	109.58777	6.04952	109.49251		4.54	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,324.01000	1.32401	1,364.080	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,879.66000	1.87966	1,824.470	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,289.37000	1.28937	1,328.690	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,924.96000	1.92496	1,869.020	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,306.62000	1.30662	1,346.310	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,902.23000	1.90223	1,846.660	4.54	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R1	On	15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On	01/11/2012	Bond Future			6.23086	111.89731	6.26225	111.73118		5.69	0.00	0	3,741.00
R204	On	01/11/2012	Bond Future	7.22	Call			4,941.74000	4.94174	5,103.570	6.02	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			19.47000	0.01947	15.170	6.02	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.29016	109.41891	6.32348	109.24989		5.90	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,064.01000	5.06401	5,208.370	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			299.18000	0.29918	274.520	6.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/05/2013	Bond Future			6.33675	110.76588	6.37156	110.59584		5.90	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,895.04000	1.89504	1,973.100	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,293.96000	2.29396	2,201.980	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,920.15000	1.92015	1,998.850	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			2,270.06000	2.27006	2,178.720	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,945.43000	1.94543	2,024.760	5.94	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			2,246.36000	2.24636	2,155.650	5.94	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.08854	105.06343	5.08816	105.06387		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			133.93000	0.13393	132.180	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			178.42000	0.17842	177.110	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.05041	102.75549	5.05051	102.75539		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			150.32000	0.15032	149.540	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			414.29000	0.41429	413.410	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.94954	104.02050	4.94823	104.02139		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			38.92000	0.03892	38.520	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,112.72000	1.11272	1,113.210	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			39.60000	0.03960	39.200	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,106.45000	1.10645	1,106.940	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			40.30000	0.04030	39.890	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,100.20000	1.10020	1,100.680	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			6.51832	106.37957	6.51378	106.40597		6.83	0.00	0	19,118.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,997.53000	5.99753	5,970.360	7.41	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			17.89000	0.01789	17.120	7.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future			6.58279	104.21543	6.57812	104.24164		7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,149.94000	6.14994	6,123.390	7.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			288.69000	0.28869	288.350	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.63694	105.49838	6.63188	105.52591		7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,917.33000	1.91733	1,900.080	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,968.17000	2.96817	2,978.450	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,940.22000	1.94022	1,922.860	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,935.97000	2.93597	2,946.140	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,963.29000	1.96329	1,945.830	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,903.99000	2.90399	2,914.060	7.13	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R1On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R2On		15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On	01/11/2012	Bond Future			6.68452	101.09283	6.68514	101.08889		8.11	0.00	0	9,342.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,670.69000	1.67069	1,661.070	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			879.81000	0.87981	866.250	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,103.28000	5.10328	5,103.340	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			78.80000	0.07880	74.920	8.75	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,239.65000	6.23965	6,241.670	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			30.15000	0.03015	28.230	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.74967	102.49472	6.75040	102.49021		8.43	0.00	0	2,300.00
R208	On	07/02/2013	Bond Future	6.00	Call			553.39000	0.55339	549.370	8.06	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,326.69000	5.32669	5,318.160	8.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,522.12000	6.52212	6,521.780	8.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			402.55000	0.40255	397.700	8.94	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.80142	100.36304	6.80202	100.35943		8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,290.67000	2.29067	2,286.510	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,211.56000	3.21156	3,203.790	8.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/05/2013	Bond Future	6.66	Call			2,317.15000	2.31715	2,312.990	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,177.15000	3.17715	3,169.380	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,264.38000	2.26438	2,260.210	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,246.22000	3.24622	3,238.440	8.50	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.18527	80.60021	8.16065	80.81523		17.11	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			7,012.08000	7.01208	6,808.010	18.19	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			236.65000	0.23665	247.600	18.19	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.25960	81.71785	8.23430	81.93551		17.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			7,997.14000	7.99714	7,818.600	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,345.94000	1.34594	1,385.060	18.93	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.32088	79.58185	8.29486	79.80294		18.52	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			3,558.05000	3.55805	3,451.420	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			6,221.22000	6.22122	6,335.680	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			3,592.51000	3.59251	3,485.230	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			6,166.15000	6.16615	6,279.960	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			3,627.17000	3.62717	3,519.230	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			6,111.43000	6.11143	6,224.580	18.51	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R2On	31/03/2036	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 01/11/2012	Bond Future				154.48399	154.48399	154.48617	154.48617			0.00	0	3,414.00
R210	On 01/11/2012	Bond Future	144.99	Call				9,496.17000	9.49617	9,493.990		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				9,486.17000	9.48617	9,483.990		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				9,476.17000	9.47617	9,473.990		0.00	0	0.00
R210	On 01/11/2012	Bond Future	145.01	Put				0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution				100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 01/11/2012	Bond Future				122.38043	122.38043	122.28476	122.28476			0.00	0	703.00
R211	On 01/11/2012	Bond Future	121.99	Call				294.76000	0.29476	390.430		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				284.76000	0.28476	380.430		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				274.76000	0.27476	370.430		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				125.82463	125.82463	125.61892	125.61892			0.00	0	5,084.00
R212	On 01/11/2012	Bond Future	121.99	Call				3,628.92000	3.62892	3,834.630		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				3,618.92000	3.61892	3,824.630		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				3,608.92000	3.60892	3,814.630		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				7.98210	91.90999	7.95240	92.17444		14.84	0.00	0	5,142.00
R213	On 01/11/2012	Bond Future	7.75	Call				1,252.91000	1.25291	1,138.780	14.84	0.00	0	140.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	7.75	Put			3,085.30000	3.08530	3,235.620	14.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			7,399.48000	7.39948	7,148.230	15.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			194.12000	0.19412	207.320	15.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.06108	93.18462	8.03050	93.45227		15.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			8,366.67000	8.36667	8,145.670	16.34	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,186.48000	1.18648	1,233.130	16.34	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.12324	90.79691	8.09176	91.06872		16.01	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,663.15000	3.66315	3,532.140	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			5,880.46000	5.88046	6,021.260	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,699.15000	3.69915	3,567.310	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			5,826.89000	5.82689	5,966.860	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			3,735.35000	3.73535	3,602.700	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			5,773.64000	5.77364	5,912.800	16.00	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.19447	82.63746	8.16982	82.86635			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			1,702.30000	1.70230	1,931.190		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			1,606.11000	1.60611	1,835.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			1,510.10000	1.51010	1,738.990		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On	17/09/2012	Foreign Exchange Future			16,458.63000	16,458.63000	16,481.00000	16,481.00000			0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future			1.32130	1.32130	1.32520	1.32520		13.94	0.00	0	0.00
YUAN/R	On	17/09/2012	Foreign Exchange Future	1.33	Call			65.81600	0.00658	51.594	15.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	17/09/2012	Foreign Exchange Future		1.33	Put			113.81600	0.01138	138.594	15.96	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future				1.32440	1.32440	1.32750	1.32750		15.59	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Call			349.22670	0.03492	361.646	16.32	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Put			474.22670	0.04742	517.646	16.32	0.00	0	0.00
Total for Derivatives :												932,645,869.10	122,811	1,783,948.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	11.47897	100.00000	11.45117			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	23.56000	100.00000	23.50813			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.57699	100.00000	8.55622			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	123.38285	5.00000	123.36629			15,000,000,000.00	3,000,000	3,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	23.77581	100.00000	23.72348			20,000,000,000.00	200,000	17,362,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	36.71591	100.00000	36.63375			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.51755	100.00000	9.49449			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	16.04239	100.00000	16.00708			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	46.18662	100.00000	46.07474			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	69.98918	100.00000	69.83428			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	29.39791	100.00000	29.33083			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	6.92051	100.00000	6.90520			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	20.48940	100.00000	20.43977			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	37.31687	100.00000	37.22548			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On	17/03/2016			100.00000	12.00037	100.00000	11.97098			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	7.92673	100.00000	7.90731			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	7.51177	100.00000	7.49337			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	7.56921	100.00000	7.55068			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	23.31045	100.00000	23.25829			0.00	0	3,700,000.00
ABL10B	On	15/03/2015			100.00000	21.14804	100.00000	21.09625			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	31.35717	100.00000	31.28814		4,800,000,000.00		48,000	48,000.00
ABL11B	On	29/09/2014			100.00000	24.87604	100.00000	24.81578			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	20.38733	100.00000	20.33741			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	12.00471	100.00000	11.97562			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	74.63827	100.00000	74.49446			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	58.03863	100.00000	57.91088		20,000,000,000.00		200,000	1,789,000.00
ABL8B	On	19/09/2013			100.00000	48.07070	100.00000	47.95425			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	87.48023	100.00000	87.27727			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	90.42904	100.00000	90.28007			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	78.11674	100.00000	77.79527			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	69.98918	100.00000	69.83428			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	41.87407	100.00000	41.77852			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On	15/03/2015	Spot Bond			100.00000	20.04481	100.00000	19.99834			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	92.80090	8.00000	92.77361			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	21.78764	100.00000	21.73968			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	17.61816	100.00000	17.57548			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	102.19121	9.58000	102.16492			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.10350	100.00000	12.53280			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	12.13671	100.00000	12.09882		200,000,000,000.00	0.00	2,000,000	1,000,000.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	101.69589	4.50000	101.67529			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	6.10850	100.00000	6.09449			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	20.76956	100.00000	20.72191			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.37988	100.00000	5.36754			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	97.38234	100.00000	97.19176			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.80103	100.00000	5.78772			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	69.98918	100.00000	69.83428			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	69.98918	100.00000	69.83428			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	69.98918	100.00000	69.83428			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.42918	100.00000	2.42458			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.42918	100.00000	2.42458			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN35	On	04/03/2013	Spot Bond			6.82500	100.17257	6.82500	100.15405			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.17936	100.00000	7.16574			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.28317	100.00000	13.25797			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	9.93391	100.00000	9.90984			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.23732	100.00000	12.21371			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	24.31844	100.00000	24.26679			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	11.16121	100.00000	11.13980			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.57210	100.00000	10.55176			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	21.58256	100.00000	21.54093			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	20.66169	100.00000	20.62171			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.25835	100.00000	9.22945			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.06108	100.00000	9.03279			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.65039	100.00000	19.61238			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.07355	100.00000	24.03574			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.48416	100.00000	19.46252			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	18.05745	100.00000	18.02252			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.32326	100.00000	17.28975			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	16.99192	100.00000	16.95905			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN55	On	27/06/2017	Spot Bond			100.00000	7.57909	100.00000	7.55377			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.23620	100.00000	21.18868			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	60.79559	100.00000	60.68025			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	11.92093	100.00000	11.86851			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	14.82039	100.00000	14.79173			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	13.90527	100.00000	13.87838			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.23457	95.66000	2.22446			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	3.18461	100.00000	3.13127			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.63737	100.00000	3.62137			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	10.94637	100.00000	10.92188			100,000,000,000.00	1,000,000	7,373,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	22.25937	100.00000	22.21038			200,000,000,000.00	2,000,000	6,765,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.61790	100.00000	10.59440			0.00	0	5,459,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	8.94017	100.00000	8.92016			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	14.70727	100.00000	14.67436			0.00	0	4,000,000.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	33.67261	100.00000	33.59536			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.02522	4.00000	119.00269			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	6.92051	100.00000	6.90520			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.13056	100.00000	6.11657			0.00	0	15,000,000.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.40097	100.00000	3.39321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001 On 31/07/2013 Spot Bond			100.00000	61.11004	100.00000	60.96200			0.00	0	0.00
ACL017 On 20/03/2013 Spot Bond			100.00000	67.87892	100.00000	67.71449			0.00	0	0.00
ACL019 On 20/06/2013 Spot Bond			100.00000	68.24316	100.00000	68.07783			0.00	0	0.00
ACL01U On 30/06/2015 Spot Bond			100.00000	22.19380	100.00000	22.14003			0.00	0	0.00
ACL020 On 31/08/2013 Spot Bond			100.00000	57.65442	100.00000	57.51322			0.00	0	0.00
ACL024 On 20/04/2013 Spot Bond			100.00000	63.20268	100.00000	63.04957			0.00	0	0.00
ACL025 On 31/08/2013 Spot Bond			100.00000	57.65442	100.00000	57.51322			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	60.35614	100.00000	60.20992			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	67.41802	100.00000	67.26962			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	100.10832	13.50000	100.07220			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	18.11587	100.00000	18.07197			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	18.36104	100.00000	18.31656			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	21.84258	100.00000	21.78965			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	94.44955	100.00000	94.20984			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	46.66630	100.00000	46.55325			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	46.61612	100.00000	46.50319			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	17.87068	100.00000	17.82740			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.46506	100.00000	1.46229			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL053	On	29/01/2013	Spot Bond			100.00000	91.49951	100.00000	91.27634			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	91.49951	100.00000	91.27634			0.00	0	0.00
ACL068	On	22/02/2014	Spot Bond			100.00000	40.02843	100.00000	39.93146			0.00	0	0.00
ACL070	On	31/12/2013	Spot Bond			100.00000	45.99292	100.00000	45.88149			0.00	0	0.00
ACL071	On	20/06/2015	Spot Bond			100.00000	14.82984	100.00000	14.80171			0.00	0	0.00
ACL072	On	31/10/2012	Spot Bond			100.00000	91.26677	100.00000	91.04363			0.00	0	0.00
ACL073	On	20/09/2015	Spot Bond			100.00000	12.45274	100.00000	12.42918			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.45274	100.00000	12.42918			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	47.28519	100.00000	47.17064			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.44305	100.00000	16.40322			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	17.41877	100.00000	17.37657			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	16.00810	100.00000	15.96931			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	16.30198	100.00000	16.26249			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.43129	100.00000	16.39149			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.41139	100.00000	10.38846			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.41139	100.00000	10.38846			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.46624	100.00000	10.44321			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	15.77298	100.00000	15.73477			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086	On	30/07/2017	Spot Bond			100.00000	10.46624	100.00000	10.44321			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.35653	100.00000	10.33373			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	23.95521	100.00000	23.90989			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	24.73038	100.00000	24.67046			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	101.20000	100.00000	100.92722			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	46.90884	100.00000	46.79519			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	13.59484	100.00000	13.56191			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	46.90884	100.00000	46.79519			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	101.20000	100.00000	100.92722			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	10.26004	100.00000	10.23518			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	10.25136	100.00000	10.22652			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	10.26343	100.00000	10.23856			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	10.01464	100.00000	9.99038			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	46.49067	100.00000	46.37804			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	10.51417	100.00000	10.48870			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	94.07462	100.00000	93.83884			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	64.45253	100.00000	64.29639			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	94.07462	100.00000	93.83884			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104	On	20/12/2019	Spot Bond			100.00000	12.61275	100.00000	12.58220			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	32.96907	100.00000	32.88920			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	40.09490	100.00000	40.00664			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	41.99523	100.00000	41.89349			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.39424	100.00000	8.37390			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.40563	100.00000	8.38527			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.41492	100.00000	7.40085			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	42.48110	100.00000	42.37819			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.12899	100.00000	4.11985			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	3.92778	100.00000	3.91914			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.22637	100.00000	6.21459			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.88301	100.00000	2.87667			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	2.99246	100.00000	2.98587			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.79203	100.00000	7.77315			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	28.16844	100.00000	28.10020			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	28.16844	100.00000	28.10020			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	42.48110	100.00000	42.37819			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	27.73577	100.00000	27.66857			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL134	On	20/09/2014	Spot Bond			100.00000	22.94894	100.00000	22.89335			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	22.89925	100.00000	22.84378			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.66270	100.00000	7.64414			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.73334	100.00000	10.70706			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.65276	100.00000	7.63421			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.24682	100.00000	10.22427			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	99.45946	100.00000	99.19137			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.30167	100.00000	10.27900			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	22.94894	100.00000	22.89335		200,000,000,000.00	0.00	2,000,000	1,000,000.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.68339	100.00000	10.65751			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	10.05475	100.00000	10.03040			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.82188	100.00000	7.80292			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	44.48799	100.00000	44.37903			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	29.83319	100.00000	29.77413			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	29.64310	100.00000	29.58440			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	8.49472	100.00000	8.47791			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	40.70552	100.00000	40.60690			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	15.74397	100.00000	15.71280			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL154	On	20/03/2015	Spot Bond			100.00000	15.60674	100.00000	15.57583			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	15.87314	100.00000	15.84171			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	8.47687	100.00000	8.46008			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.16439	100.00000	8.14823			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	15.76819	100.00000	15.73697			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	15.85699	100.00000	15.82559			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	8.85639	100.00000	8.84255			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	13.09641	100.00000	13.07048			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	15.80856	100.00000	15.77726			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	33.13669	100.00000	33.05641			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.23634	100.00000	19.18974			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	30.98522	100.00000	30.91017			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	13.32126	100.00000	13.30034			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	9.23925	100.00000	9.21686			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.75400	1.75000	102.74240			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	16.90360	100.00000	16.86266			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	87.49792	100.00000	87.29860			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	16.92136	100.00000	16.88037			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL173	On	20/06/2017	Spot Bond			100.00000	9.17084	100.00000	9.14862			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	8.03956	100.00000	8.02009			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.53853	100.00000	7.52026			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	87.54167	100.00000	87.34226			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	46.02658	100.00000	45.87288			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	24.01145	100.00000	23.93126			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	87.18750	100.00000	86.98890			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	17.01816	100.00000	16.94301			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	8.76426	100.00000	8.72556			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	8.34526	100.00000	8.30841			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	7.05148	100.00000	7.02034			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	8.32893	100.00000	8.28115			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	7.12675	100.00000	7.07003			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	84.40221	100.00000	84.21590			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	84.37798	100.00000	84.19172			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	71.21642	100.00000	71.05880			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.42764	100.00000	2.42176			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	20.31851	100.00000	20.26928			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1	On	21/11/2014	Spot Bond			100.00000	21.01347	100.00000	20.96256			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	21.47679	100.00000	21.42476			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	9.11076	100.00000	9.09037		150,000,000,000.00		1,500,000	7,100,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	15.97932	100.00000	15.94396			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	25.99133	100.00000	25.92837			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	16.40458	100.00000	16.36788		250,000,000,000.00		2,500,000	12,093,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	24.95130	100.00000	24.89085			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	15.98128	100.00000	15.94591			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.50610	100.00000	6.49117			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	35.86843	100.00000	35.78947			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	11.19838	100.00000	11.17125			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	14.95809	100.00000	14.92498			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.05391	100.00000	17.00066			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.25919	100.00000	9.23028			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	46.19979	100.00000	46.05555			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	24.48812	100.00000	24.43392			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	10.93682	100.00000	10.91033			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	55.16428	100.00000	55.02917			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On	15/09/2013	Spot Bond			100.00000	49.39193	100.00000	49.28141			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	24.01572	100.00000	23.95755			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	30.17303	100.00000	30.10625			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	15.96868	100.00000	15.93333			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	41.61559	100.00000	41.51478			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	18.97324	100.00000	18.92728			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	68.29944	100.00000	68.13398			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.84690	100.00000	19.79882			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.81248	100.00000	19.76448			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	15.02334	100.00000	14.98695			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	19.70921	100.00000	19.66147			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	15.29053	100.00000	15.25348			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	18.84293	100.00000	18.79729			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	18.84293	100.00000	18.79729			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	16.69483	100.00000	16.65439			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	17.16339	100.00000	17.12182			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	18.41096	100.00000	18.36636			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	19.84690	100.00000	19.79882			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15 On	30/06/2016	Spot Bond			100.00000	17.77839	100.00000	17.73532			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	101.73687	8.00000	101.71499			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	14.66731	100.00000	14.63177			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	14.66731	100.00000	14.63177			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	14.66731	100.00000	14.63177			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	26.28744	100.00000	26.22376			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	66.52193	100.00000	66.36078			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	17.46032	100.00000	17.41802			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	13.45113	100.00000	13.40820			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	14.08417	100.00000	14.03922			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	11.61457	100.00000	11.54216			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	22.48752	100.00000	22.43304			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	20.96329	100.00000	20.91250			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	18.77801	100.00000	18.73253			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	13.76752	100.00000	13.68169			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.13265	100.00000	5.12294			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	22.69232	100.00000	22.63734			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	20.65256	100.00000	20.60253			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3UOn	30/06/2035	Spot Bond			100.00000	12.74849	100.00000	12.71761			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	12.74849	100.00000	12.71761			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	15.41354	100.00000	15.37619			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	13.35557	100.00000	13.32321			0.00	0	0.00
BCJ01 On	10/03/2013	Spot Bond			100.00000	68.67925	100.00000	68.42105			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond			100.00000	27.44373	100.00000	27.37725			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond			100.00000	19.12978	100.00000	19.08344			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
BCP63UOn	07/12/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond			100.00000	4.07791	100.00000	4.06893			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			100.00000	9.56642	100.00000	9.54827			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			100.00000	10.68199	100.00000	10.66173			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			100.00000	11.39702	100.00000	11.37180			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			100.00000	30.27413	100.00000	30.20079			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond			100.00000	66.43375	100.00000	66.27281			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	40.38968	100.00000	40.29183			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	39.96290	100.00000	39.86609			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B On	04/07/2013	Spot Bond			100.00000	67.13537	100.00000	66.97274			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	41.52579	100.00000	41.42519			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	66.65821	100.00000	66.49672			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	7.27259	100.00000	7.25478			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	22.65494	100.00000	22.60005			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	23.36233	100.00000	23.28939			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	57.15238	100.00000	57.02658			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	11.26804	100.00000	11.24074			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	11.32371	100.00000	11.29628			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.49069	100.00000	11.46285			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	12.04732	100.00000	12.01814			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.60395	100.00000	12.57341			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	14.16250	100.00000	14.12818			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	4.05974	100.00000	4.04991			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.41150	100.00000	9.38869			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	9.79772	100.00000	9.77399			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	9.96325	100.00000	9.93912			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	10.01843	100.00000	9.99416			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32B	On	30/10/2016	Spot Bond			100.00000	10.68053	100.00000	10.65467			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	11.56334	100.00000	11.53534			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.54213	100.00000	2.53597			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.54213	100.00000	2.53597			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	8.91022	100.00000	8.88840			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	9.45181	100.00000	9.42866			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.59951	100.00000	9.57600			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	103.04110	8.00000	103.01877			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	10.04263	100.00000	10.01803			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	10.08476	100.00000	10.06006			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	2.26843	100.00000	2.26287			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	2.26843	100.00000	2.26287			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	30.70624	100.00000	30.63864			20,000,000,000.00	200,000	5,050,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	55.72519	1,000.00000	54.88722			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC26	On	02/08/2013	Spot Bond			100.00000	54.66795	100.00000	54.56423			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.57320	100.00000	11.54517			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.76948	100.00000	6.75308			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.14407	100.00000	7.12677			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.59343	100.00000	11.56535			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	11.92720	100.00000	11.89831			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.53406	100.00000	12.50370			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.06264	100.00000	15.02615			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	13.99381	100.00000	13.95991			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	55.04138	100.00000	54.90657			0.00	0	43,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	66.49081	100.00000	66.32974			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	84.59182	100.00000	84.40216			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	46.29085	100.00000	46.14631			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.37132	100.00000	8.35103			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	90.97736	100.00000	90.75601			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	33.22193	100.00000	33.14881			0.00	0	4,783,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	22.18861	100.00000	22.13977			0.00	0	21,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	13.80381	100.00000	13.77038			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	29.65821	100.00000	29.58637			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	18.86592	100.00000	18.82440			153,400,000,000.00	1,534,000	10,761,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	115.88015	8.00000	115.85504			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.09408	100.00000	13.06235			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	118.93520	8.00000	118.90986			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	17.70129	100.00000	17.64603			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.43837	100.00000	14.40659			920,000,000,000.00	9,200,000	9,358,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.38414	100.00000	0.38245			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	102.54714	4.00000	102.52528			8,000,000,000.00	2,000,000	1,000,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.25648	100.00000	15.22272			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.43829	100.00000	14.40634			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.23880	100.00000	11.21365			0.00	0	32,750,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	12.70083	100.00000	12.66972			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	97.84058	12.05000	101.74873			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	88.26317	100.00000	88.05791			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	36.03314	100.00000	35.94585			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	25.74907	100.00000	25.68669			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	88.01957	100.00000	87.81199			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01	On	06/06/2015	Spot Bond			100.00000	18.24013	100.00000	18.18256			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	101.00854	100.00000	100.73628			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	70.51958	100.00000	70.34875			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	30.59621	100.00000	30.52128			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	68.27350	100.00000	68.10811			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	69.98918	100.00000	69.83428			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	69.98918	100.00000	69.83428			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	69.98918	100.00000	69.83428			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	69.98918	100.00000	69.83428			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	68.27350	100.00000	68.10811			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	68.27350	100.00000	68.10811			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	57.62892	100.00000	57.48779			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	68.30385	100.00000	68.13839			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	68.00033	100.00000	67.83560			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	67.75751	100.00000	67.59337			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	58.21011	100.00000	58.06910			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	21.48951	100.00000	21.43745			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	66.50854	100.00000	66.34743			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130 On	20/08/2015	Spot Bond			100.00000	21.35222	100.00000	21.30049			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	46.69975	100.00000	46.58662			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	46.40703	100.00000	46.29461			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.07794	100.00000	22.02445			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	58.32542	100.00000	58.18412			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	58.15348	100.00000	58.01260			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	58.08794	100.00000	57.94567			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	68.36456	100.00000	68.19894			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	68.15210	100.00000	67.98699			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	46.99247	100.00000	46.87863			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	59.14045	100.00000	59.01027			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	105.63282	13.64000	105.59474			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	54.90526	100.00000	54.78441			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	59.78706	100.00000	59.64222			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	85.76552	100.00000	85.56790			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	35.52507	100.00000	35.43901			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	48.37242	100.00000	48.25523			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	48.37242	100.00000	48.25523			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158 On	19/04/2013	Spot Bond			100.00000	63.65038	100.00000	63.49619			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	21.82569	100.00000	21.77282			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.13153	100.00000	16.09245			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.90817	100.00000	15.86963			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	34.58758	100.00000	34.50378			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	34.58758	100.00000	34.50378			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	34.58758	100.00000	34.50378			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	34.58758	100.00000	34.50378			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	34.58758	100.00000	34.50378			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	34.58758	100.00000	34.50378			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	16.00810	100.00000	15.96931			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	34.58758	100.00000	34.50378			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	85.61800	100.00000	85.42072			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	66.24346	100.00000	66.08298			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	66.64635	100.00000	66.48491			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	66.38565	100.00000	66.22483			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	66.38565	100.00000	66.22483			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	32.57910	100.00000	32.50019			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179 On	20/03/2016	Spot Bond			100.00000	11.27436	100.00000	11.24705			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66754	100.00000	66.66754			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66754	100.00000	66.66754			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.87017	100.00000	12.83866			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.10488	100.00000	12.07823			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.87017	100.00000	12.83866			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	12.51679	100.00000	12.48647			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	32.50689	100.00000	32.42728			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	38.27668	100.00000	38.18395			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.19385	2.76000	100.18639			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.19520	100.00000	13.16324			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.07042	2.76000	106.05388			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.40280	8.25000	100.38038			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	33.93992	100.00000	33.85679			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.87017	100.00000	12.83866			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	12.87017	100.00000	12.83866			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.54202	100.00000	3.53380			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.68221	2.40000	110.66594			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200 On	20/12/2016	Spot Bond			100.00000	13.57518	100.00000	13.54229			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	65.83747	100.00000	65.67798			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	66.30557	100.00000	66.14495			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	66.81788	100.00000	66.65602			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	46.93686	100.00000	46.82316			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	22.74594	100.00000	22.69084			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	22.83783	100.00000	22.78251			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.57301	8.52000	103.54941			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.06729	100.00000	23.01141			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.96494	100.00000	22.90931			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.43399	100.00000	10.40871			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.43399	100.00000	10.40871			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.55339	8.64500	103.52945			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	103.55339	8.64500	103.52945			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	33.54185	100.00000	33.45970			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	35.13410	100.00000	35.04804			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	13.82812	100.00000	13.79751			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	10.53832	100.00000	10.51280			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On	20/12/2016			100.00000	11.37007	100.00000	11.34253			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	54.84633	100.00000	54.71201			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	54.86604	100.00000	54.73167			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	22.54741	100.00000	22.49279			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	22.54741	100.00000	22.49279			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	36.58486	100.00000	36.51243			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	90.43511	100.00000	90.21666			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	64.04646	100.00000	63.89129			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	64.04646	100.00000	63.89129			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	14.49336	100.00000	14.46434			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	9.44767	100.00000	9.42479			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	87.66456	100.00000	87.45925			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	8.89201	100.00000	8.87441			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	20.29078	100.00000	20.24163			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	9.68864	100.00000	9.66517			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	100.62272	9.35000	100.59773			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	100.62272	9.35000	100.59773			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	20.24163	100.00000	20.19259			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245	On	25/02/2015			100.00000	20.25998	100.00000	20.21091			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	14.10264	100.00000	14.06847			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	14.05071	100.00000	14.01667			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	19.54750	100.00000	19.49963			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	13.81183	100.00000	13.77838			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	16.59373	100.00000	16.55353			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	16.59373	100.00000	16.55353			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	16.59373	100.00000	16.55353			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	16.59373	100.00000	16.55353			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	16.59373	100.00000	16.55353			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	16.75131	100.00000	16.71073			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	8.89869	100.00000	8.87713			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	8.89869	100.00000	8.87713			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	8.89869	100.00000	8.87713			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	8.89869	100.00000	8.87713			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	8.89869	100.00000	8.87713			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	8.89869	100.00000	8.87713			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	99.79533	9.65000	99.76977			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263 On	20/06/2014	Spot Bond			100.00000	32.96045	100.00000	32.88061			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	27.99804	100.00000	27.93021			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	65.43613	100.00000	65.23184			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	37.38822	100.00000	37.29665			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	37.38822	100.00000	37.29665			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	8.71388	100.00000	8.68667			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	10.73441	100.00000	10.70840			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	13.27177	100.00000	13.23962			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	12.20026	100.00000	12.17071			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	9.07311	100.00000	9.05114			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	9.02425	100.00000	9.00239			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	9.07311	100.00000	9.05114			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	9.89159	100.00000	9.86071			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			100.00000	11.59154	100.00000	11.55535			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.00000	11.55535	100.00000	11.51928			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.00000	9.05357	100.00000	9.03163			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.00000	19.70176	100.00000	19.65404			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.00000	9.76631	100.00000	9.73548			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On	21/06/2015	Spot Bond			100.00000	16.65604	100.00000	16.60403			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	16.27714	100.00000	16.22632			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	14.07458	100.00000	14.02588			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	9.01441	100.00000	8.97399			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	8.59298	100.00000	8.55319			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	8.59298	100.00000	8.55319			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	8.58892	100.00000	8.54714			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	10.14046	100.00000	10.09587			0.00	0	0.00
CLN289	On	30/08/2017	Spot Bond			100.00000	1.88562	100.00000	1.87733			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	18.48229	100.00000	18.44161			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	18.48229	100.00000	18.44161			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00033	100.00000	0.00032			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	67.29510	100.00000	67.14617			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	83.14510	100.00000	82.95826			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	83.13485	100.00000	82.94803			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	105.38524	100.00000	105.18009			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	102.20433	100.00000	101.96987			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	83.12460	100.00000	82.93781			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN51	On	07/03/2013	Spot Bond			100.00000	69.16239	100.00000	69.03335			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	61.09866	100.00000	60.95066			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	61.09866	100.00000	60.95066			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.40066	100.00000	8.38031			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	67.15109	100.00000	67.00248			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	67.16628	100.00000	67.01763			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	83.13485	100.00000	82.94803			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	83.13485	100.00000	82.94803			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.37989	100.00000	13.34712			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	69.67920	100.00000	69.52499			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.39702	100.00000	11.37180			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00200	100.00000	0.00200			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00223	100.00000	0.00223			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	101.48392	100.00000	101.20815			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	101.53033	100.00000	101.25444			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	101.51045	100.00000	101.23460			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	138.36784	100.00000	137.98065			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	101.55354	100.00000	101.27758			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.76496	100.00000	11.74270			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.76496	100.00000	11.74270			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	11.81377	100.00000	11.78515			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	11.81377	100.00000	11.78515			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	10.63504	100.00000	10.60927			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	10.10311	100.00000	10.07864			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	9.26856	100.00000	9.24610			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	64.38070	100.00000	64.17970			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	9.36139	100.00000	9.33872			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	11.09869	100.00000	11.04934			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	15.44095	100.00000	15.40640			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	68.71409	100.00000	68.56201			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	12.24247	100.00000	12.21537			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	15.41669	100.00000	15.38257			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	20.05627	100.00000	20.01188			0.00	0	30,100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	10.75144	100.00000	10.72777			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ10C On	18/01/2013	Spot Bond			100.00000	79.34253	100.00000	79.17994			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.34226	5.86800	103.32605			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	99.35285	7.17500	99.33366			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.38939	100.00000	9.36664			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	20.01820	100.00000	19.96917			0.00	0	0.00
CPL007 On	01/08/2015	Spot Bond			100.00000	18.14548	100.00000	18.06568			0.00	0	0.00
CPL008 On	27/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
CPL009 On	07/12/2012	Spot Bond			100.00000	84.20222	100.00000	84.01342			0.00	0	0.00
DEN37U On	28/09/2012	Spot Bond			100.00000	97.33333	100.00000	99.89205			0.00	0	0.00
DENG26 On	28/09/2012	Spot Bond			100.00000	100.34215	100.00000	100.07528			0.00	0	0.00
DENG28 On	12/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
DENG31 On	02/04/2013	Spot Bond			100.00000	69.21345	100.00000	69.05984			0.00	0	0.00
DENG33 On	02/10/2012	Spot Bond			100.00000	99.21259	100.00000	98.95150			0.00	0	0.00
DENG36 On	28/09/2012	Spot Bond			100.00000	97.33333	100.00000	99.84352			0.00	0	0.00
DENG38 On	28/09/2012	Spot Bond			100.00000	97.33333	100.00000	99.84352			0.00	0	0.00
DENG39 On	28/09/2012	Spot Bond			100.00000	97.33333	100.00000	99.83866			0.00	0	0.00
DENG40 On	28/09/2012	Spot Bond			100.00000	97.33333	100.00000	99.58627			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	99.12092	100.00000	98.85938			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD03	On	02/07/2014	Spot Bond			100,000.00000	1.83731	100,000.00000	1.71726			0.00	0	3,500,000.00
DRD04	On	03/07/2015	Spot Bond			100.00000	25.90899	100.00000	25.79505			0.00	0	30,500,000.00
DRD05	On	03/10/2013	Spot Bond			100.00000	32.26993	100.00000	31.58858			0.00	0	20,000,000.00
DV13	On	25/08/2013	Spot Bond			100.00000	52.75066	100.00000	52.63454			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	22.60776	100.00000	22.55772			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.59321	100.00000	10.56989			87,100,000,000.00	871,000	84,343,088.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.51568	100.00000	10.49253			558,500,000,000.00	5,585,000	203,890,383.00
DVF12	On	13/10/2012	Spot Bond			100.00000	95.15152	100.00000	94.90817			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	15.15258	100.00000	15.11923			0.00	0	16,727,900.00
EDC01	On	04/04/2016	Spot Bond			100.00000	17.97218	100.00000	17.92864			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	21.75455	100.00000	21.68589			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	9.17770	100.00000	9.14873			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	3.87184	100.00000	3.85962			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.63343	100.00000	1.62828			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	16.09731	100.00000	16.06038			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	103.26129	2.55000	103.24581			51,000,000,000.00	20,000,000	273,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	11.99480	100.00000	11.96840			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	10.98147	100.00000	10.95690			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On	04/05/2024	Spot Bond			8.00000	119.05454	8.00000	119.02917			8,000,000,000.00	1,000,000	1,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.60381	100.00000	15.56601			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	88.37692	100.00000	88.16897			0.00	0	0.00
EQ178U	On	13/09/2012	Spot Bond			100.00000	68.66670	100.00000	68.66670			0.00	0	0.00
EQ179U	On	13/09/2012	Spot Bond			100.00000	68.65837	100.00000	68.65837			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	85.02389	100.00000	84.83153			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			20,300,000,000,000.00	203,000,000	225,000,000.00
EQS01	On	18/11/2014	Spot Bond			100.00000	28.73258	100.00000	28.66702			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	24.47544	100.00000	24.42158			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	19.21212	100.00000	19.16559			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	9.68709	100.00000	9.65683			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	87.42287	100.00000	87.21765			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	21.59260	100.00000	21.54029			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	87.68052	100.00000	87.47469			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	28.57847	100.00000	28.50924			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	87.78787	100.00000	87.58180			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	29.26172	100.00000	29.19084			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA10 On	17/08/2013	Spot Bond				100.00000	58.56242	100.00000	58.42055			0.00	0	0.00
ERSA11 On	17/08/2014	Spot Bond				100.00000	28.10873	100.00000	28.04064			0.00	0	0.00
ERSA12 On	17/08/2015	Spot Bond				100.00000	15.77848	100.00000	15.74025			0.00	0	0.00
ERSA13 On	17/08/2013	Spot Bond				100.00000	58.57824	100.00000	58.43632			0.00	0	0.00
ES15 On	30/08/2015	Spot Bond				100.00000	16.53402	100.00000	16.49723			240,000,000,000.00	2,400,000	60,750,000.00
ES18 On	20/04/2018	Spot Bond				9.25000	103.80110	9.25000	103.77546			4,578,750,000.00	495,000	511,695,000.00
ES23 On	25/01/2023	Spot Bond				10.00000	101.46909	10.00000	101.44218			5,230,000,000.00	523,000	276,337,270.00
ES26 On	02/04/2026	Spot Bond				7.85000	103.61936	7.85000	103.59756			3,760,150,000.00	479,000	55,019,000.00
ES33 On	15/09/2033	Spot Bond				7.50000	100.06103	7.50000	100.04069			239,190,000,000.00	31,892,000	1,349,552,000.00
FIFB01 On	24/08/2015	Spot Bond				100.00000	16.65091	100.00000	16.57768			0.00	0	0.00
FIFC01 On	17/09/2012	Spot Bond				100.00000	68.64501	100.00000	68.64500			0.00	0	0.00
FR002U On	02/08/2023	Spot Bond				100.00000	11.46650	100.00000	11.43873			0.00	0	0.00
FR003U On	02/08/2023	Spot Bond				100.00000	11.15832	100.00000	11.13129			0.00	0	0.00
FR2A3C On	15/08/2013	Spot Bond				100.00000	59.21815	100.00000	59.07469			300,000,000,000.00	3,000,000	3,000,000.00
FR2B3C On	15/08/2013	Spot Bond				100.00000	59.35064	100.00000	59.20686			0.00	0	0.00
FR2C3C On	15/08/2013	Spot Bond				8.37500	100.40613	8.37500	100.38353			0.00	0	0.00
FR2D3D On	15/08/2013	Spot Bond				100.00000	60.01308	100.00000	59.86769			0.00	0	0.00
FRB03 On	15/09/2014	Spot Bond				100.00000	27.15720	100.00000	27.09644			0.00	0	17,379,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	10.92545	100.00000	10.90128			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	89.64263	100.00000	89.42610			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	83.38380	100.00000	83.19641			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.27034	100.00000	9.24762			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.27424	100.00000	7.25641			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.47576	100.00000	10.45038			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	15.16648	100.00000	15.13291			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	11.10056	100.00000	11.07366			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	41.89675	100.00000	41.80115			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	69.98918	100.00000	69.83428			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	57.37229	100.00000	57.24600			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.44616	100.00000	3.43830			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	6.92051	100.00000	6.90520			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	3.79800	100.00000	3.78960			0.00	0	5,000,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.33442	100.00000	4.32483			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	21.23620	100.00000	21.18868			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	21.23620	100.00000	21.18868			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	21.23620	100.00000	21.18868			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	0.34019	100.00000	0.33954			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	0.02263	100.00000	0.02259			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.02086	100.00000	0.02082			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	35.59078	100.00000	35.51201			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	61.87661	100.00000	61.72672			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	13.60411	100.00000	13.57116			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	33.73343	100.00000	33.66665			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	30.65257	100.00000	30.59189			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	13.27177	100.00000	13.23962			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	13.27177	100.00000	13.23962			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	9.70217	100.00000	9.67841			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	13.07443	100.00000	13.04276			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	10.68555	100.00000	10.65967			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	57.49913	100.00000	57.35983			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	13.28811	100.00000	13.25556			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	9.41514	100.00000	9.39234			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	10.21648	100.00000	10.19173			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	33.43040	100.00000	33.34941			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC115 On	20/06/2017	Spot Bond			100.00000	8.32736	100.00000	8.29910			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	8.73624	100.00000	8.70311			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	13.14231	100.00000	13.11013			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	10.19204	100.00000	10.16736			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	12.04879	100.00000	12.01960			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	12.87944	100.00000	12.84823			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.77183	100.00000	9.74816			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	10.92497	100.00000	10.89850			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	14.04235	100.00000	14.00832			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	9.14505	100.00000	9.11486			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	6.81883	100.00000	6.78952			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	11.07524	100.00000	11.03395			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	12.94570	100.00000	12.89742			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	10.15471	100.00000	10.11684			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	10.74229	100.00000	10.70222			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	12.36791	100.00000	12.32179			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	11.57469	100.00000	11.53152			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	12.84776	100.00000	12.79985			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC133 On	20/09/2017	Spot Bond			100.00000	13.55285	100.00000	13.50231			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	12.33213	100.00000	12.28296			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	11.96582	100.00000	11.91604			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	10.86018	100.00000	10.81499			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	10.68406	100.00000	10.63961			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	13.07147	100.00000	13.01708			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	12.92470	100.00000	12.87092			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	12.52354	100.00000	12.47143			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	13.08607	100.00000	13.02915			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	10.79599	100.00000	10.74348			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	9.65575	100.00000	9.60538			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.00000	8.24977	100.00000	8.20673			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.00000	13.11790	100.00000	13.04263			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.00000	17.35815	100.00000	17.14238			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.00000	7.32297	100.00000	7.23194			0.00	0	0.00
FRC148 On	24/02/2017	Spot Bond			100.00000	2.84500	100.00000	2.83162			0.00	0	0.00
FRC149 On	20/09/2015	Spot Bond			100.00000	7.20614	100.00000	7.05958			0.00	0	0.00
FRC17 On	03/06/2014	Spot Bond			100.00000	36.17565	100.00000	36.09558			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	31.16646	100.00000	31.09096			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	20.29392	100.00000	20.24476			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	16.71343	100.00000	16.67294			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	43.45594	100.00000	43.35066			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	99.96248	6.90500	99.94374			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	8.93267	100.00000	8.91080			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	64.49944	100.00000	64.34318			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	31.33768	100.00000	31.26176			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.76887	100.00000	9.74521			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.77398	5.87500	100.75812			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.07993	100.00000	11.05308			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.16697	100.00000	11.13992			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.06109	100.00000	5.04995			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	24.90549	100.00000	24.85836			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.63796	100.00000	4.62775			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.48933	100.00000	6.47504			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On	20/09/2016	Spot Bond			100.00000	9.33644	100.00000	9.31878			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	99.45946	100.00000	99.19138			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	10.90930	100.00000	10.88288			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	15.65964	100.00000	15.62129			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	15.84430	100.00000	15.80550			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.27948	100.00000	14.24451			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.26007	4.73000	106.23789			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	99.45946	100.00000	99.19137			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.47387	100.00000	14.43843			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.95803	100.00000	9.93391			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	11.02189	100.00000	10.99520			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	26.01329	100.00000	25.95026			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	12.45329	100.00000	12.42311			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	12.08577	100.00000	12.05649			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	99.45946	100.00000	99.19138			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	99.45946	100.00000	99.19138			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	64.89338	100.00000	64.76490			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	64.89615	100.00000	64.76768			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC92	On	20/03/2013	Spot Bond			100.00000	64.90727	100.00000	64.77877			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	66.00106	100.00000	65.84117			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	8.99468	100.00000	8.97688			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.38661	100.00000	14.35781			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	8.98576	100.00000	8.96797			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	17.94785	100.00000	17.91232			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.93106	100.00000	14.90117			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.68720	100.00000	13.65405			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	60.45881	100.00000	60.31234			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	62.89536	100.00000	62.74300			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	60.52990	100.00000	60.38327			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	62.97193	100.00000	62.81938			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	60.70492	100.00000	60.55787			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	60.75962	100.00000	60.61242			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	61.33389	100.00000	61.18531			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	62.03942	100.00000	61.88913			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	62.48243	100.00000	62.33107			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.14926	100.00000	21.10023			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On	01/09/2013	Spot Bond			100.00000	56.59743	100.00000	56.45882			392,000,000,000.00	3,920,000	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	30.90668	100.00000	30.83181			200,000,000,000.00	2,000,000	1,000,000.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	17.51435	100.00000	17.45967			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	13.78543	100.00000	13.75204			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.48153	100.00000	9.45192			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	7.94869	100.00000	7.92943			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.57600	100.00000	10.55593			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	6.92051	100.00000	6.90520			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	6.92051	100.00000	6.90520			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	6.92051	100.00000	6.90520			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.11243	100.00000	3.10558			259,199,900,000.00	2,591,999	1,896,000.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.77158	100.00000	7.75276			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.36321	100.00000	3.35553			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.64286	100.00000	12.61224			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.31663	100.00000	11.28922			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	92.25011	100.00000	92.02063			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	61.63469	100.00000	61.48538			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.66817	100.00000	7.64960			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On	22/12/2013	Spot Bond			100.00000	44.77729	100.00000	44.66882			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.72802	2.00000	103.71399			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	65.48209	100.00000	65.32345			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	65.53549	100.00000	65.37673			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	56.45021	100.00000	56.27397			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.85714	100.00000	0.85446			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.60277	100.00000	13.55984			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	54.45956	100.00000	54.28766			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	53.77523	100.00000	53.60550			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.55555	100.00000	7.53196			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.33437	100.00000	17.27965			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	17.39298	100.00000	17.33809			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	26.46680	100.00000	26.88313			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	12.38867	100.00000	12.79737			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	31.54716	100.00000	31.40690			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	56.60735	100.00000	56.35290			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	27.60559	100.00000	27.54382			0.00	0	1,991,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	20.95338	100.00000	20.90649			0.00	0	2,031,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On	15/09/2016	Spot Bond			9.00000	96.77263	9.00000	96.74911			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	102.09407	8.00000	102.07195			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	15.84512	100.00000	15.81005			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	102.04476	9.00000	102.02837			9,000,000,000.00	1,000,000	5,159,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.42073	100.00000	13.39102			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.10465	100.00000	10.08241			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.32825	100.00000	11.30318			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.16975	100.00000	13.13749			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	17.91632	100.00000	17.86039			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	104.13431	9.48500	104.10794			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	72.44592	100.00000	72.30872			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	77.59914	100.00000	77.44364			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	73.19494	100.00000	73.05657			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	92.05040	100.00000	91.82478			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	86.89635	100.00000	86.69284			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA297	On	17/09/2012			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
GRA298	On	15/11/2012			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
GRA299	On	18/12/2012			100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
GRB88	On	25/10/2013			100.00000	56.38653	100.00000	56.13857			0.00	0	0.00
GRD164	On	18/01/2013			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.54279	100.00000	8.52210			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.65620	100.00000	10.63039			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	86.92848	100.00000	86.72490			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	86.94990	100.00000	86.74627			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	87.00345	100.00000	86.79969			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	87.19623	100.00000	86.99203			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	19.64203	100.00000	19.59392			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02	On	13/05/2016	Spot Bond			100.00000	10.59980	100.00000	10.57412			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	14.20880	100.00000	14.17437			0.00	0	400,000.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.44033	100.00000	10.41476			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	21.69366	100.00000	21.64110			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.08267	100.00000	10.05825			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	19.82783	100.00000	19.74064			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.00000	1.77322	100.00000	1.76534		60,000,000,000,000.00	600,000,000	300,000,000.00	
HILC01	On	18/10/2012	Spot Bond			100.00000	95.08712	100.00000	94.84700			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	62.51875	100.00000	62.36730			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	62.51875	100.00000	62.36730			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	56.01691	100.00000	55.91093			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	61.91777	100.00000	61.80029			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	63.33918	100.00000	63.18574			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	17.61719	100.00000	17.57451			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	19.22288	100.00000	19.17631			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	62.65454	100.00000	62.50276			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C3On	19/07/2013	Spot Bond				100.00000	63.48063	100.00000	63.32685			0.00	0	0.00
HMS1C4On	19/07/2015	Spot Bond				100.00000	17.98814	100.00000	17.94457			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond				100.00000	19.59383	100.00000	19.54637			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond				100.00000	62.82995	100.00000	62.67774			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	63.73525	100.00000	63.58085			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	18.46507	100.00000	18.42035			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	20.07077	100.00000	20.02215			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	63.45235	100.00000	63.29863			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	64.07474	100.00000	63.91952			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	19.04800	100.00000	19.00186			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	64.21619	100.00000	64.06063			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	65.34783	100.00000	65.18952			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	11.01478	100.00000	10.99054		84,800,000,000.00	848,000	35,942,827.00	
HWAY23On	07/12/2023	Spot Bond				100.00000	6.92051	100.00000	6.90520			0.00	0	98,000,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	6.91464	100.00000	6.89934			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.30471	100.00000	10.28203			0.00	0	30,286,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.30471	100.00000	10.28203			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.85525	2.00000	100.84162			0.00	0	12,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	31/01/2038	Spot Bond			2.25000	100.88847	2.25000	100.87417			270,000,000,000.00	120,000,000	33,700,000.00
I2050	On	31/12/2050	Spot Bond			2.50000	100.99500	2.50000	100.97956			287,500,000,000.00	115,000,000	35,000,000.00
IB42	On	15/06/2017	Spot Bond			100.00000	9.71793	100.00000	9.68726			0.00	0	60,000,000.00
IBC01	On	16/03/2015	Spot Bond			100.00000	17.79556	100.00000	17.76180			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	82.22494	100.00000	82.04342			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	83.18379	100.00000	82.99769			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	22.45557	100.00000	22.40532			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	82.41174	100.00000	82.22861			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	19.83690	100.00000	19.78832			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	16.88805	100.00000	18.63749			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	64.94883	100.00000	66.51123			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	37.61670	100.00000	37.52457			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	37.64595	100.00000	37.55376			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	36.02835	100.00000	35.94774			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	14.90600	100.00000	14.87265			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	11.10499	100.00000	11.08014			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	37.00584	100.00000	36.92394			762,080,000,000.00	7,620,800	1,905,400.00
IBL24	On	21/04/2014	Spot Bond			100.00000	29.82875	100.00000	29.75649			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On	18/08/2014	Spot Bond			100.00000	27.87024	100.00000	27.80272			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.20840	1.75000	106.19478			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.68497	8.27000	100.66281			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	20.88644	100.00000	20.83584			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.59385	100.00000	9.57061			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.61044	100.00000	5.59809			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.11243	100.00000	3.10558			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	17.78335	100.00000	17.72784			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	9.62785	100.00000	9.59780			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	104.04055	8.76500	104.01616			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.07887	100.00000	16.02811			0.00	0	0.00
IC02	On	09/05/2013	Spot Bond			100.00000	66.13690	100.00000	65.99132			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	18.68201	100.00000	18.64066			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	18.68201	100.00000	18.64066			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.65974	5.00000	100.64623			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.68013	100.00000	14.62872			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.43625	100.00000	14.38569			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	23.24485	100.00000	23.19341			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL01	On	29/12/2014	Spot Bond			100.00000	24.55992	100.00000	24.50042			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	24.55992	100.00000	24.50042			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.24367	100.00000	11.20857			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.36583	100.00000	7.34779			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	62.79564	100.00000	62.46151			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	60.69491	100.00000	60.42208			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	58.64421	100.00000	58.37765			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.03761	100.00000	20.99054			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	51.11281	100.00000	50.86957			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	65.12455	100.00000	64.98119			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	15.81133	100.00000	15.77303			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	98.55239	100.00000	98.29440			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	96.77439	100.00000	96.52561			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	95.05940	100.00000	94.81935			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND208	On	21/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
IND238	On	18/09/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND242	On	16/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	58.77624	100.00000	58.51777			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	81.11202	100.00000	80.76539			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On	19/05/2013	Spot Bond			100.00000	58.96130	100.00000	58.81846			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	16.83499	100.00000	16.79421			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.41096	100.00000	18.36636			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.16339	100.00000	17.12182			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	89.27327	100.00000	89.06757			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	83.14106	100.00000	82.95464			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.55508	100.00000	8.53436			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	73.15554	100.00000	73.01725			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.14176	100.00000	22.08753			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.59813	100.00000	9.57487			0.00	0	0.00
ING146	On	17/09/2012	Spot Bond			100.00000	76.45000	100.00000	76.45000			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	81.99771	100.00000	81.81749			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.90009	6.50000	100.88827			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	65.15953	100.00000	64.95610			0.00	0	0.00
ING155	On	19/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	63.09356	100.00000	62.89658			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING158	On	07/12/2012	Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	83.86898	100.00000	83.68009			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	82.96010	100.00000	82.91624			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	9.05892	100.00000	9.02795			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	92.79907	100.00000	92.11672			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	23.15761	100.00000	23.00670			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	69.46565	100.00000	69.20152			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.00000	46.67703	100.00000	46.46952			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	90.80829	100.00000	90.58626			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	60.97264	100.00000	60.82493			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	41.46522	100.00000	41.36476			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	41.46522	100.00000	41.36476			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.02237	100.00000	43.91573			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	42.69620	100.00000	42.59163			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	26.26116	100.00000	26.19754			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.43555	100.00000	21.38362			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	39.18315	100.00000	39.08718			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.39348	100.00000	17.33917			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF02	On	13/04/2016	Spot Bond			100.00000	11.79740	100.00000	11.76057			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.48062	100.00000	9.45102			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	103.78768	8.80000	103.76326			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	39.54093	100.00000	39.45391		20,000,000,000.00	0.00	200,000	478,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.60177	100.00000	15.41515			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	15.88072	100.00000	15.84576			0.00	0	15,045,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	21.81295	100.00000	21.76010			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	20.08822	100.00000	20.03955			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	22.35927	100.00000	22.30978			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	11.31529	100.00000	11.28787			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.08332	100.00000	8.06352			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.36434	2.75000	100.35688			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	104.12223	2.60000	104.10635			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	51.02881	100.00000	50.79154			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	8.98216	100.00000	8.95412			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	10.99590	100.00000	10.94755			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	9.85577	100.00000	9.81243			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.35183	100.00000	0.35027			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On	31/03/2013	Spot Bond			100.00000	73.64079	100.00000	73.47781			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	66.31455	100.00000	66.15391			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	19.64709	100.00000	19.60384			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.54483	100.00000	10.51929			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	102.97770	2.60000	102.95872			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	50.89503	100.00000	50.78208			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	47.08737	100.00000	46.98287			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA244	On	01/11/2012	Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	80.93126	100.00000	80.75221		40,400,000,000,000.00	404,000,000	404,000,000.00	
IVC001	On	05/07/2013	Spot Bond			100.00000	65.77275	100.00000	65.61342			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	7.90314	100.00000	7.88399			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	29.65799	100.00000	29.58614			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	11.08910	100.00000	11.04034			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	91.61882	100.00000	91.16301			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	58.77624	100.00000	58.51777			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	80.95138	100.00000	80.60981			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	63.54195	100.00000	63.38801			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	63.16823	100.00000	63.01520			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	77.22555	100.00000	77.07172			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	73.46835	100.00000	73.32946			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007	On	31/08/2017	Spot Bond			100.00000	2.36740	100.00000	2.35835			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	75.52367	100.00000	75.37323			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	70.49011	100.00000	70.33411			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	18.41972	100.00000	18.37917			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	42.57243	100.00000	42.46930			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	16.61999	100.00000	16.57973			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	14.75900	100.00000	14.70351		120,000,000,000.00	1,200,000	8,910,000.00	
MAQ007	On	27/01/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	47.08737	100.00000	46.98287			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	58.51777	100.00000	58.26043			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	64.07094	100.00000	63.91573			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF019 On	15/04/2014	Spot Bond			100.00000	31.33004	100.00000	31.25414			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	57.16890	100.00000	57.03040			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	27.23439	100.00000	27.16841			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	96.99373	100.00000	96.74048			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	22.94079	100.00000	22.88522			0.00	0	0.00
MBF028 On	16/04/2015	Spot Bond			100.00000	16.94548	100.00000	16.89257		163,320,000,000.00	0.00	1,633,200	134,983,200.00
MBP011 On	30/01/2013	Spot Bond			100.00000	91.41097	100.00000	91.18857			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	91.54450	100.00000	91.32122			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	42.46574	100.00000	42.36286			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	95.27319	100.00000	95.02952			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	86.09554	100.00000	85.89624			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	42.49259	100.00000	42.38965			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	87.41613	100.00000	87.21236			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	40.37151	100.00000	40.27371			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.02821	100.00000	30.95304			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	21.43949	100.00000	21.38698			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	21.23718	100.00000	21.18574			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	4.35558	100.00000	4.34503			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25UOn	22/03/2015	Spot Bond			100.00000	10.63375	100.00000	10.60799			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	109.02882	8.00000	109.00546			0.00	0	22,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	82.15029	100.00000	82.07352		5,000,000,000,000.00	50,000,000	25,000,000.00	
MCB3M On	13/12/2014	Spot Bond			100.00000	19.83214	100.00000	20.23821			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	27.61501	100.00000	27.55390			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	27.67773	100.00000	27.61647			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	13.81748	100.00000	13.78690			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.16795	100.00000	9.14777			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.02018	100.00000	9.00033			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	103.88835	8.59000	103.86449			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	101.87784	9.34000	101.85257			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.01062	10.01000	101.98354			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	26.16748	100.00000	26.10957			0.00	0	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	14.55039	100.00000	14.51514			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	8.90926	100.00000	8.88767			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	12.92326	100.00000	12.89196			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	16.64440	100.00000	16.60716		270,000,000,000.00	2,700,000	26,014,000.00	
MIIL01 On	31/05/2015	Spot Bond			100.00000	16.78055	100.00000	16.72759			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL02	On	31/05/2017	Spot Bond			8.78500	102.61763	8.78500	102.59353			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	56.78739	100.00000	56.64831			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	104.39935	8.00000	104.37698			12,000,000,000.00	1,500,000	9,179,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	32.37389	100.00000	32.30264			0.00	0	4,145,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	20.07259	100.00000	20.02840			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	13.54810	100.00000	13.51828			0.00	0	4,265,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	48.21005	100.00000	48.10335			0.00	0	0.00
MTNC09	On	18/09/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.30125	100.00000	6.28597			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.10781	100.00000	0.10755			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.60031	100.00000	6.58432			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.68188	100.00000	6.66569			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.19249	100.00000	6.17749			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.25774	100.00000	6.24258			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.36649	100.00000	6.35107			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.42086	100.00000	6.40531			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.48612	100.00000	6.47041			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020	Spot Bond			100.00000	6.64925	100.00000	6.63314			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	6.75800	100.00000	6.74163			0.00	0	0.00
N4A408	On	14/08/2020	Spot Bond			100.00000	6.87763	100.00000	6.86096			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	6.98638	100.00000	6.96946			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.04075	100.00000	7.02370			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	7.69327	100.00000	7.67463			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.45453	100.00000	8.43405			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.10781	100.00000	0.10755			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.10781	100.00000	0.10755			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	29.73757	100.00000	29.66552			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	21.18501	100.00000	21.13369			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	20.04274	100.00000	19.99419			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.07939	100.00000	9.05740			0.00	0	0.00
NBK14B	On	27/08/2015	Spot Bond			100.00000	15.77889	100.00000	15.70950			0.00	0	0.00
NBK15B	On	27/08/2017	Spot Bond			100.00000	8.82381	100.00000	8.78501			0.00	0	0.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	18.52704	100.00000	18.48559		150,000,000,000.00	0.00	1,500,000	14,469,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	15.83139	100.00000	15.79261			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	11.93168	100.00000	11.90498			0.00	0	6,970,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02263	100.00000	0.02259			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	63.35615	100.00000	63.20268			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	24.66064	100.00000	24.60606			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	17.72318	100.00000	17.68024			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.06278	100.00000	9.04082			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	39.20688	100.00000	39.12058			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	32.31487	100.00000	32.23658			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	19.13298	100.00000	19.09086		150,000,000,000.00	1,500,000	10,045,000.00	
NBK9B	On	23/03/2016	Spot Bond			100.00000	12.51264	100.00000	12.48233			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	78.71395	100.00000	78.53339			0.00	0	30,000,000.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	92.39283	100.00000	92.16469			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	83.43204	100.00000	83.24455			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	26.01714	100.00000	25.96778			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	32.86234	100.00000	32.80000			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	24.81133	100.00000	24.76439			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	23.52992	100.00000	23.48540			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	20.71883	100.00000	20.66863			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	82.42391	100.00000	82.24075			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN50 On	25/03/2013	Spot Bond			100.00000	65.47977	100.00000	65.32114			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	65.29643	100.00000	65.13825			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	65.29643	100.00000	65.13825			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	65.29643	100.00000	65.13825			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	19.20275	100.00000	19.15624			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	18.57395	100.00000	18.52895			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.19562	100.00000	18.15154			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.55518	100.00000	15.51709			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	10.88600	100.00000	10.86541			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.13056	100.00000	12.10085			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.72232	100.00000	10.70203			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	13.54435	100.00000	13.51153			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	14.24627	100.00000	14.21176			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.46704	100.00000	13.43442			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	13.07791	100.00000	13.04623			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	95.50525	100.00000	95.34365			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.76069	100.00000	7.74597			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	56.77023	100.00000	56.63270			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN71	On	17/03/2014			100.00000	38.15537	100.00000	38.07900			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	38.08873	100.00000	38.01249			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	20.97555	100.00000	20.88230			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	9.95369	100.00000	9.90992			0.00	0	0.00
NED11	On	17/09/2015			100.00000	18.43508	100.00000	18.39383			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	82.02305	100.00000	81.84198			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	84.94325	100.00000	84.75574			0.00	0	0.00
NED6	On	20/09/2013			100.00000	54.58999	100.00000	54.46983			0.00	0	0.00
NED8	On	08/02/2014			100.00000	39.28643	100.00000	39.19995			0.00	0	5,800,000.00
NED9	On	06/07/2017			100.00000	8.87728	100.00000	8.85577			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	20.21865	100.00000	20.17415			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	10.90646	100.00000	10.88004			0.00	0	0.00
NET41	On	16/02/2013			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
NHM001	On	04/09/2015			100.00000	9.34423	100.00000	9.30269			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	10.22128	100.00000	10.19784			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	10.73416	100.00000	10.71053			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	11.23594	100.00000	11.20873			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	98.84756	6.82500	98.82939			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A12On	22/05/2014	Spot Bond			6.58500	99.65630	6.58500	99.63861			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond			100.00000	57.59077	100.00000	57.45125			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond			100.00000	16.38891	100.00000	16.33774			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond			100.00000	11.44927	100.00000	11.42153			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond			6.92500	99.68345	6.92500	99.66486			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond			100.00000	57.77834	100.00000	57.63837			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond			100.00000	16.60970	100.00000	16.55784			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond			100.00000	11.66259	100.00000	11.63434			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			7.32500	99.71537	7.32500	99.69570			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	58.02843	100.00000	57.88786			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	17.01643	100.00000	16.96330			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	86.31083	100.00000	86.11057			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	58.06490	100.00000	57.92424			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	86.43815	100.00000	86.23760			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	58.27332	100.00000	58.13215			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	86.50182	100.00000	86.30112			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	58.53383	100.00000	58.39203			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	58.87250	100.00000	58.72988			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D5On	22/05/2020	Spot Bond			100.00000	8.98537	100.00000	8.96360			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	98.98912	8.21500	98.96724			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	56.63592	100.00000	56.50667			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	39.26841	100.00000	39.18198			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	16.20619	100.00000	16.17033			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	69.98918	100.00000	69.83428			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	16.73782	100.00000	16.70097			0.00	0	2,569,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	7.90081	100.00000	7.88268			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	15.63105	100.00000	15.59645			0.00	0	6,100,000.00
NTC09 On	18/04/2013	Spot Bond			100.00000	63.43060	100.00000	63.27694			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	30.90082	100.00000	30.82596			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	30.73548	100.00000	30.66103			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	10.80092	100.00000	10.77476			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	21.38023	100.00000	21.32844			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	60.37236	100.00000	60.10687			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	18.65485	100.00000	18.57281			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	12.95798	100.00000	12.92659			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	13.01289	100.00000	12.98137			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B1On	18/10/2015	Spot Bond			100.00000	13.04585	100.00000	13.01425			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	13.83668	100.00000	13.80316			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	14.71538	100.00000	14.67973			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	20.20728	100.00000	20.15832			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	19.60648	100.00000	19.56309			0.00	0	110,306,000.00
OTCA05On	30/04/2013	Spot Bond			100.00000	61.71458	100.00000	61.56507			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	30.35999	100.00000	30.28644			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	61.63214	100.00000	61.48284			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	30.13749	100.00000	30.06448			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	12.82261	100.00000	12.79154			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	91.61433	100.00000	91.39033			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	4.84237	100.00000	4.82107			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	91.98336	100.00000	91.75846			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	12.61925	100.00000	12.59531			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	19.66365	100.00000	19.61601			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	5.71754	100.00000	5.70353			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	53.80678	100.00000	53.99188			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	97.59358	100.00000	97.33333			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP03	On	21/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
PNP05	On	21/08/2013	Spot Bond			100.00000	50.73202	100.00000	50.61943			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.00000	87.32986	100.00000	87.12678			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	26.55989	100.00000	26.49484			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	84.61071	100.00000	84.42434			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	81.81177	100.00000	81.63157			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	54.57436	100.00000	54.44070			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	54.72184	100.00000	54.58782			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	54.91357	100.00000	54.77907			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	81.85206	100.00000	81.67177			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	26.69522	100.00000	26.62984			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	84.79401	100.00000	84.60724			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	54.96764	100.00000	54.83302			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	54.96272	100.00000	54.82812			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	81.92256	100.00000	81.74211			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	26.99775	100.00000	26.93163			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	55.41008	100.00000	55.27437			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	82.10384	100.00000	81.92301			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F	On	15/06/2014			100.00000	27.33212	100.00000	27.26518			0.00	0	0.00
PR2D4D	On	15/06/2013			100.00000	55.80336	100.00000	55.66670			0.00	0	0.00
PRM1A4	On	15/02/2014			100.00000	40.27578	100.00000	40.17821			0.00	0	0.00
PRP1A3	On	01/10/2012			100.00000	98.04668	100.00000	97.78798			0.00	0	0.00
PRP1B3	On	01/10/2012			100.00000	98.07081	100.00000	97.81205			0.00	0	0.00
PRP1C3	On	01/10/2012			100.00000	98.16738	100.00000	97.90836			0.00	0	0.00
R009P	On	15/09/2014			100.00000	19.88628	100.00000	19.84178			0.00	0	0.00
R010P	On	21/12/2025			100.00000	0.00214	100.00000	0.00214			0.00	0	0.00
R155	On	31/08/2013				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			5.48000	121.96602	5.48000	121.94780		129,971,346,794,000.00	717,399,050	21,112,743,298.00	
R158P	On	15/09/2015			100.00000	8.83835	100.00000	8.81857			0.00	0	0.00
R159P	On	15/09/2016			100.00000	3.92815	100.00000	3.91936			0.00	0	0.00
R179	On	01/08/2013			100.00000	55.57851	100.00000	55.45616			0.00	0	0.00
R186	On	21/12/2026			7.43000	129.24513	7.40000	129.52875		115,745,754,195,740.00	578,163,418	10,591,217,445.00	
R187P	On	21/12/2026			100.00000	0.00095	100.00000	0.00095			0.00	0	0.00
R188P	On	21/12/2027			100.00000	0.00042	100.00000	0.00042			0.00	0	0.00
R189	On	31/03/2013			218.39746	103.03136	218.37559	102.61375			0.00	0	1,185,000,000.00
R197	On	07/12/2023			1.46000	271.60476	1.46000	271.57195		3,912,800,000.00	2,680,000	104,045,891.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			4.96500	110.10193	4.96000	110.09829			25,272,162,795,000.00	090,063,000	3,829,010,398.00
R202	On	07/12/2033	Spot Bond			1.99500	202.40749	2.01000	201.90519			507,051,195,000.00	254,161,000	1,435,648,000.00
R2023	On	28/02/2023	Spot Bond			8.00000	98.63030	8.00000	98.60893			6,000,000,000,000.00	750,000,000	2,881,000,000.00
R203	On	15/09/2017	Spot Bond			5.91000	110.05641	5.93000	109.94823			22,837,552,020,000.00	864,222,000	7,106,887,000.00
R204	On	21/12/2018	Spot Bond			6.20500	111.12158	6.23500	110.94093			22,571,025,672,500.00	637,554,500	5,423,277,773.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.42675	8.75000	100.40298			5,381,250,000,000.00	615,000,000	1,067,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	30.78774	100.00000	30.71315			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.11000	104.33507	5.11000	104.32076			11,387,011,580,000.00	228,378,000	3,082,024,684.00
R207	On	15/01/2020	Spot Bond			6.49000	105.64214	6.48500	105.65338			43,702,306,186,000.00	733,791,400	6,233,787,000.00
R208	On	31/03/2021	Spot Bond			6.65500	103.76126	6.65500	103.74270			32,966,123,481,500.00	953,587,300	9,097,027,160.00
R209	On	31/03/2036	Spot Bond			8.15000	83.16111	8.12500	83.36290			13,216,357,850,000.00	621,639,000	8,770,111,238.00
R210	On	31/03/2028	Spot Bond			1.78000	155.18764	1.78000	155.16756			817,020,000.00	459,000	62,500,000.00
R211	On	31/01/2017	Spot Bond			0.54000	121.51585	0.56000	121.40335			82,184,760,000.00	152,194,000	1,323,600,000.00
R212	On	31/01/2022	Spot Bond			1.41000	124.93571	1.43000	124.71344			265,749,750,000.00	188,475,000	1,004,366,437.00
R213	On	28/02/2031	Spot Bond			7.94500	91.27284	7.91500	91.52252			10,872,160,460,000.00	368,428,000	3,855,823,000.00
R214	On	28/02/2041	Spot Bond			6.50000	100.31857	6.50000	100.30085			6,329,342,500,000.00	973,745,000	5,159,131,908.00
R222C	On	15/09/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	67.21915	100.00000	67.09559			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C	On	15/09/2013	Spot Bond			100.00000	44.74414	100.00000	44.64401			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	29.82942	100.00000	29.76268			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	19.88628	100.00000	19.84178			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.25752	100.00000	13.22786			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	8.83835	100.00000	8.81857			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	5.89223	100.00000	5.87905			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	3.92815	100.00000	3.91936			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	54.13243	100.00000	54.01262			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	36.08828	100.00000	36.00841			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	24.05886	100.00000	24.00561			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	16.03924	100.00000	16.00374			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.69282	100.00000	10.66916			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.12855	100.00000	7.11277			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.75237	100.00000	4.74185			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.16824	100.00000	3.16123			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.11216	100.00000	2.10749			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.40811	100.00000	1.40499			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	0.93874	100.00000	0.93666			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.62583	100.00000	0.62444			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.41722	100.00000	0.41629			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.27814	100.00000	0.27753			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.18543	100.00000	0.18502			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12362	100.00000	0.12335			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08241	100.00000	0.08223			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05494	100.00000	0.05482			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03663	100.00000	0.03655			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02442	100.00000	0.02436			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01628	100.00000	0.01624			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01085	100.00000	0.01083			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00724	100.00000	0.00722			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00482	100.00000	0.00481			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00322	100.00000	0.00321			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00214	100.00000	0.00214			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00143	100.00000	0.00143			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00095	100.00000	0.00095			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On	21/06/2027	Spot Bond			100.00000	0.00064	100.00000	0.00063			0.00	0	0.00
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	39.92182	100.00000	39.82405			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	64.28806	100.00000	64.13231			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	14.59602	100.00000	14.56066			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.29659	100.00000	18.23946			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.21959	100.00000	2.20983			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	82.95588	100.00000	82.77030			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	55.12170	100.00000	54.94771			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	55.12170	100.00000	54.94771			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.00000	46.88547	100.00000	46.67703			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	18.19834	100.00000	18.15426			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	69.63699	100.00000	69.55080			0.00	0	0.00
RDFC05	On	06/12/2012	Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
RES010	On	21/09/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	94.12993	100.00000	93.89163			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	22.76951	100.00000	22.71435			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	103.39529	5.87500	103.37903			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES11	On	14/11/2012	Spot Bond			100.00000	88.78971	100.00000	88.57980			0.00	0	0.00
RES12	On	20/08/2015	Spot Bond			100.00000	16.73972	100.00000	16.66612			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	27.10706	100.00000	27.04067			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	85.20578	100.00000	85.01125			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	85.34113	100.00000	85.14629			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	23.70127	100.00000	23.64386			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	13.30917	100.00000	13.28282			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	12.99566	100.00000	12.96419			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	14.90969	100.00000	14.87358			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	14.90969	100.00000	14.87358			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	64.69100	100.00000	64.40653			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	54.40402	100.00000	54.16478			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.00000	45.64865	100.00000	45.44570			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	49.99896	100.00000	49.99892			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	39.70989	100.00000	39.61264			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	35.12113	100.00000	35.05160			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	21.63650	100.00000	21.58409			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On	22/07/2016	Spot Bond			5.25000	100.82012	5.25000	100.80592			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.61693	100.00000	0.61542			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.68798	100.00000	2.68147			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	93.49593	100.00000	93.30629			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	13.98549	100.00000	13.95454			0.00	0	6,087,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.20007	100.00000	8.18452			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	86.70887	100.00000	86.50628			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	17.00431	100.00000	16.96688		250,000,000,000.00	2,500,000	29,700,000.00	
SBK13	On	24/11/2016	Spot Bond			100.00000	9.94829	100.00000	9.92419			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	109.80666	8.00000	109.78312			0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.15167	100.00000	8.13193			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.76171	100.00000	7.74269			0.00	0	5,000,000.00
SBK17	On	31/07/2024	Spot Bond			100.00000	7.35991	100.00000	7.33668			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	22.72938	100.00000	22.67934		200,000,000,000.00	2,000,000	16,000,000.00	
SBK8	On	10/04/2013	Spot Bond			100.00000	70.00320	100.00000	69.84827			0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	13.00916	100.00000	12.98036			0.00	0	7,500,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	123.50259	5.75000	123.47347			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On	14/09/2013	Spot Bond			100.00000	46.57660	100.00000	46.47238			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	67.36001	100.00000	67.21094			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	21.23620	100.00000	21.18868			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	21.23620	100.00000	21.18868			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	21.23620	100.00000	21.18868			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	67.86030	100.00000	67.71093			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	9.90745	100.00000	9.88528			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	21.23620	100.00000	21.18868			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	21.23620	100.00000	21.18868			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	69.98918	100.00000	69.83428			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	69.98918	100.00000	69.83428			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.34724	100.00000	8.32680			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	27.62567	100.00000	27.55800			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	23.81441	100.00000	23.75673			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	11.43874	100.00000	11.41103			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	66.48080	100.00000	66.31975			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	40.85318	100.00000	40.75421			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	14.79879	100.00000	14.76622			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On	07/02/2014	Spot Bond			100.00000	40.84158	100.00000	40.74264			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	10.96724	100.00000	10.94067			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.47085	100.00000	7.45275			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.93459	100.00000	0.93252			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.94170	100.00000	7.92247			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.41791	100.00000	12.39043			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.41437	10.05000	103.38681			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.34344	100.00000	9.31427			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	19.89522	100.00000	19.84703			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.67534	100.00000	9.64513			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.46688	100.00000	7.44879			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.82464	8.00000	104.80965			0.00	0	3,917,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.58973	100.00000	10.56642			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.38159	100.00000	11.35653			4,800,000,000.00	48,000	1,600,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	74.51228	100.00000	74.34827			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.47253	100.00000	17.43407			0.00	0	4,383,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	64.52072	100.00000	64.37348			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	6.92051	100.00000	6.90520			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.61044	100.00000	5.59809			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.63878	100.00000	10.61272			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	82.69974	100.00000	82.53097			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.26843	100.00000	2.26287			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04553	100.00000	0.04542			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.90009	6.50000	100.88827			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	10.04263	100.00000	10.01803			0.00	0	49,000,000.00
SHS02	On	29/06/2013	Spot Bond			100.00000	66.35681	100.00000	66.19606			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	18.58186	100.00000	18.53685			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	11.23646	100.00000	11.20924			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.74704	8.75000	102.73090			210,000,000.00	24,000	781,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	53.61462	100.00000	53.49660			1,000,000,000,000.00	10,000,000	5,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.19001	100.00000	14.15878			0.00	0	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	59.65405	100.00000	59.52203			2,800,000,000.00	28,000	28,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	9.90745	100.00000	9.88528			470,000,000,000.00	4,700,000	13,800,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	27.75276	100.00000	27.68553			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.45187	100.00000	10.42655			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3	On	21/08/2015	Spot Bond			100.00000	15.38155	100.00000	15.34429			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.42531	100.00000	8.40490			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	15.77725	100.00000	15.74233			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	16.58442	100.00000	16.53264			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.55772	100.00000	9.53431			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.23578	100.00000	9.21340			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	8.87891	100.00000	8.85119			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	9.90779	100.00000	9.88223			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	103.09336	6.75000	103.06992			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	24.07355	100.00000	24.03574			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.26586	7.25000	101.24625			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	7.92254	100.00000	8.37210			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	98.07919	8.75000	98.05599			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	100.10832	13.50000	100.07220			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.38362	100.00000	2.37415			0.00	0	10,000,000.00
SYN860	On	25/11/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN869 On	19/01/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	50.89503	100.00000	50.78208			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	50.89503	100.00000	50.78208			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	47.29707	100.00000	47.19210			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	47.19210	100.00000	47.08737			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	47.08737	100.00000	46.98287			0.00	0	0.00
SYN927 On	18/09/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN928 On	19/07/2013	Spot Bond			100.00000	50.89503	100.00000	50.78208			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	50.89503	100.00000	50.78208			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN940 On	20/09/2012	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN945 On	23/11/2012	Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN946 On	27/11/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			100.00000	25.73825	100.00000	25.68129			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	13.14813	100.00000	13.11903			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	32.75011	100.00000	32.67803			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	39.14653	100.00000	39.06037			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			100.00000	80.75221	100.00000	80.57395		20,000,000,000,000.00	200,000,000	200,000,000.00	
TFS103	On	14/03/2013	Spot Bond			100.00000	67.34317	100.00000	67.21915		30,000,000,000,000.00	300,000,000	300,000,000.00	
TFS73	On	11/02/2013	Spot Bond			6.27500	100.51968	6.27500	100.50270			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	64.02090	100.00000	63.86581			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	63.09596	100.00000	62.94310			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	15.88871	100.00000	15.85023			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.49730	8.00000	103.47525			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.09638	6.27000	100.07937			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	39.77481	100.00000	39.69607			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	39.68158	100.00000	39.55769			0.00	0	0.00
TFS98	On	14/09/2012	Spot Bond			100.00000	66.66670	100.00000	66.66669			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS99	On	23/10/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.40655	100.00000	8.38030			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.64933	100.00000	8.62233			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	8.97629	100.00000	8.95654			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.17133	100.00000	9.14270			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.28816	100.00000	10.25604			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	14.90114	100.00000	14.85461			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	93.82001	100.00000	93.58310			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	12.02316	100.00000	11.99404			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	93.75187	100.00000	93.51512			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	94.68285	100.00000	94.44375			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	93.94708	100.00000	93.70983			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	94.20118	100.00000	93.96330			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.35139	100.00000	7.33358			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	7.87441	100.00000	7.85534			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.22310	100.00000	8.20318			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	8.92046	100.00000	8.89885			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	9.38537	100.00000	9.36263			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.31341	100.00000	14.27874			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	11.69796	100.00000	11.66962			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	13.99594	100.00000	13.96204			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	11.96710	100.00000	11.93810			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	8.04875	100.00000	8.02926			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	8.16498	100.00000	8.14520			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	8.22310	100.00000	8.20318			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	11.78767	100.00000	11.75912			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	11.96710	100.00000	11.93810			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	12.58385	100.00000	12.55337			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	8.80423	100.00000	8.78291			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	12.58385	100.00000	12.55337			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	13.48096	100.00000	13.44830			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000	9.96651	100.00000	9.94236			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			100.00000	13.42489	100.00000	13.39237			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond			100.00000	17.91041	100.00000	17.86702			0.00	0	0.00
THE9D2 On	18/07/2039	Spot Bond			100.00000	14.61561	100.00000	14.58021			0.00	0	0.00
THE9D3 On	18/07/2016	Spot Bond			100.00000	18.07862	100.00000	18.03482			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL13	On	31/12/2013	Spot Bond			100.00000	45.33988	100.00000	45.23004			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	26.89413	100.00000	26.83461			0.00	0	3,981,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.38336	6.00000	103.36690			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.62521	100.00000	13.59522			0.00	0	1,004,433,200.00
TN20	On	17/09/2020	Spot Bond			100.00000	10.66011	100.00000	10.63626		1,134,600,000,000.00	0.00	11,346,000	364,300,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	14.55260	100.00000	14.52057			0.00	0	106,250,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.15181	100.00000	10.12946			0.00	0	162,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	11.77461	100.00000	11.74870		320,000,000,000.00	0.00	3,200,000	37,550,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.26582	100.00000	7.23164			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.43690	100.00000	7.40192			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.65362	100.00000	7.61762			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	7.67643	100.00000	7.64033			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	8.74860	100.00000	8.70745			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	14.87937	100.00000	14.80938			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.66860	10.00000	99.64104			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.67683	9.75000	99.64995			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.68490	100.00000	9.65910			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On	23/02/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	52.53071	100.00000	52.43104			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	58.53605	100.00000	58.42499			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	11.18441	100.00000	11.15939			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	89.54412	100.00000	89.33587			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.02755	100.00000	30.95238			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	12.83304	100.00000	12.80195			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	19.68006	100.00000	19.63238			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	11.92985	100.00000	11.90316			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	89.28207	100.00000	89.06746			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	41.51157	100.00000	41.41100			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	89.30957	100.00000	89.09488			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	41.61651	100.00000	41.51112			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	89.40851	100.00000	89.19359			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	41.95822	100.00000	41.85657			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	17.59581	100.00000	17.54087			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	12.56611	100.00000	12.52688			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	10.33424	100.00000	10.30198			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	73.05184	100.00000	72.91375			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.71548	100.00000	12.69135			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	20.32410	100.00000	20.27936			4,400,000,000.00	44,000	66,750,436.00
WS05	On	01/08/2018	Spot Bond			100.00000	11.86837	100.00000	11.84129			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	21.79272	100.00000	21.74475			0.00	0	14,200,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.56906	100.00000	13.53919			1,000,000,000.00	10,000	80,010,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	11.94463	100.00000	11.91834			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.72249	100.00000	11.69668			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.62376	100.00000	11.59817			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	46.27318	100.00000	46.16963			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z009	On	30/11/2013	Spot Bond			100.00000	37.80711	100.00000	37.72343			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.47162	100.00000	10.44857			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	28.85222	100.00000	28.78837			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	23.56114	100.00000	23.50928			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.19639	100.00000	8.17825			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	16.81794	100.00000	16.78092			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.44857	100.00000	10.42557			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.33361	100.00000	0.33287			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.45506	100.00000	6.44282			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02599	100.00000	0.02594			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.45506	100.00000	6.44282			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.29579	100.00000	17.26298			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.69446	100.00000	17.66089			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.58808	100.00000	16.55661			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.58808	100.00000	16.55661			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	15.72909	100.00000	15.69925			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On	20/05/2015	Spot Bond			100.00000	15.72909	100.00000	15.69925			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	14.88628	100.00000	14.85803			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	14.88628	100.00000	14.85803			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.00859	100.00000	13.98201			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.00859	100.00000	13.98201			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.20771	100.00000	13.18265			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.20771	100.00000	13.18265			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.42918	100.00000	12.40567			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.42918	100.00000	12.40567			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.76496	100.00000	11.74270			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.13623	100.00000	11.11516			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.32560	100.00000	8.30981			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	7.86454	100.00000	7.84962			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.40085	100.00000	7.38681			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.40085	100.00000	7.38681			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.00429	100.00000	6.99101			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.61641	100.00000	6.60385			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.22543	100.00000	6.21319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :									633,108,377,859,740.00	,877,680,667	101,715,525,936.00
Grand Total:									13,109,310,505,609.00	177,803,478	01,717,309,884.00