



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 21/09/2012

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	14/12/2012			8.33520	8.33520	8.41770	8.41770		16.08	197,619,256.80	23,709	272,678.00
\$ / R	On	14/12/2012	7.80	Call			663.04450	0.66304	592.799	15.17	0.00	0	0.00
\$ / R	On	14/12/2012	7.80	Put			45.34450	0.04534	57.599	15.17	0.00	0	43,500.00
\$ / R	On	14/12/2012	7.95	Call			542.30780	0.54231	478.627	15.28	0.00	0	0.00
\$ / R	On	14/12/2012	7.95	Put			74.60780	0.07461	93.427	15.28	0.00	0	15,000.00
\$ / R	On	14/12/2012	8.00	Call			504.61040	0.50461	443.442	15.32	0.00	0	300.00
\$ / R	On	14/12/2012	8.00	Put			86.91040	0.08691	108.242	15.32	0.00	0	12,540.00
\$ / R	On	14/12/2012	11.10	Call			7.28680	0.00729	6.017	27.09	0.00	0	0.00
\$ / R	On	14/12/2012	11.10	Put			2,689.58680	2.68959	2,770.817	27.09	0.00	0	0.00
\$ / R	On	14/12/2012	9.25	Call			71.49580	0.07150	61.610	20.23	0.00	0	11,250.00
\$ / R	On	14/12/2012	9.25	Put			903.79580	0.90380	976.410	20.23	0.00	0	0.00
\$ / R	On	14/12/2012	9.50	Call			50.76680	0.05077	43.998	21.41	0.00	0	300.00
\$ / R	On	14/12/2012	9.50	Put			1,133.06680	1.13307	1,208.798	21.41	0.00	0	0.00
\$ / R	On	14/12/2012	10.40	Call			17.62060	0.01762	15.305	25.34	0.00	0	0.00
\$ / R	On	14/12/2012	10.40	Put			1,999.92060	1.99992	2,080.105	25.34	0.00	0	0.00
\$ / R	On	14/12/2012	9.01	Call			101.59640	0.10160	87.103	19.08	0.00	0	500.00
\$ / R	On	14/12/2012	9.01	Put			693.89640	0.69390	761.903	19.08	0.00	0	0.00
\$ / R	On	14/12/2012	9.10	Call			88.83950	0.08884	76.301	19.51	76,301.30	1,000	1,540.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			771.13950	0.77114	841.101	19.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			73.56050	0.07356	63.367	20.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			885.86050	0.88586	958.167	20.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			140.26420	0.14026	119.982	18.07	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			522.56420	0.52256	584.782	18.07	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			120.11620	0.12012	102.822	18.55	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			602.41620	0.60242	667.622	18.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			103.13860	0.10314	88.410	19.03	88,409.70	1,000	29,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			685.43860	0.68544	753.210	19.03	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			227.96280	0.22796	195.140	16.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			310.26280	0.31026	359.940	16.74	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			193.89710	0.19390	165.651	17.18	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			376.19710	0.37620	430.451	17.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			164.87460	0.16487	140.714	17.61	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			447.17460	0.44717	505.514	17.61	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			314.67430	0.31467	270.736	15.88	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			196.97430	0.19697	235.536	15.88	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			304.75830	0.30476	261.998	15.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			207.05830	0.20706	246.798	15.96	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			290.38130	0.29038	249.367	16.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			222.68130	0.22268	264.167	16.08	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			468.30780	0.46831	409.788	15.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			100.60780	0.10061	124.588	15.36	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			433.46160	0.43346	377.709	15.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			115.76160	0.11576	142.509	15.40	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			340.64670	0.34065	293.729	15.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			172.94670	0.17295	208.529	15.68	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.43950	8.43950	8.52290	8.52290		16.63	42,197.50	5	27,762.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			92.05240	0.09205	84.598	22.81	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,769.15240	1.76915	1,845.098	22.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			72.06720	0.07207	66.473	23.94	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,099.16720	2.09917	2,176.973	23.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			59.59080	0.05959	55.145	24.91	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,386.69080	2.38669	2,465.645	24.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			226.30450	0.22630	205.778	18.97	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			803.40450	0.80340	866.278	18.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			181.11780	0.18112	164.892	19.88	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			1,008.21780	1.00822	1,075.392	19.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			152.32520	0.15233	138.968	20.57	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,179.42520	1.17943	1,249.468	20.57	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			603.79990	0.60380	550.289	15.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			180.89990	0.18090	210.790	15.42	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			315.61420	0.31561	286.270	17.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			542.71420	0.54271	596.770	17.70	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			286.35570	0.28636	259.813	18.06	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			613.45570	0.61346	670.313	18.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			671.08870	0.67109	610.935	15.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			148.18870	0.14819	171.435	15.20	0.00	0	10,000.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.53530	8.53530	8.61960	8.61960		16.79	0.00	0	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			443.11720	0.44312	412.018	17.42	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			573.51720	0.57352	626.718	17.42	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			439.73850	0.43974	408.894	17.45	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			580.13850	0.58014	633.594	17.45	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			446.52630	0.44653	415.166	17.39	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			566.92630	0.56693	619.866	17.39	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.67910	8.67910	8.76140	8.76140		17.44	4,339,550.00	500	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,032.62800	1.03263	976.007	15.59	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			271.22800	0.27123	296.907	15.59	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			591.24990	0.59125	559.168	18.16	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			829.84990	0.82985	880.068	18.16	0.00	0	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	12/12/2014	Foreign Exchange Future			8.82450	8.82450	8.89080	8.89080		18.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,323.71250	1.32371	1,286.383	16.20	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			432.91250	0.43291	461.883	16.20	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.42440	9.42440	9.42540	9.42540		19.92	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.33520	8.33520	8.41770	8.41770		16.08	41,676.00	5	1,323.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			31,609.98270	0.31610	27,155.584	15.93	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			19,839.98270	0.19840	23,635.584	15.93	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			19,706.53590	0.19707	16,838.523	17.13	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			36,936.53590	0.36937	42,318.523	17.13	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.43950	8.43950	8.52290	8.52290			0.00	0	15.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	0.000		0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			16,710.00000	0.16710	25,050.000		0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.53530	8.53530	8.61960	8.61960		16.79	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			44,652.63310	0.44653	41,516.627	17.39	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			56,692.63310	0.56693	61,986.627	17.39	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			44,311.72380	0.44312	41,201.753	17.42	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			57,351.72380	0.57352	62,671.753	17.42	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			43,973.84850	0.43974	40,889.443	17.45	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			58,013.84850	0.58014	63,359.443	17.45	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.54250	13.54250	13.63650	13.63650		13.44	1,015,687.50	75	7,721.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,402.53200	1.40253	1,311.818	13.15	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			16.03200	0.01603	19.318	13.15	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			490.97150	0.49097	434.763	13.27	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			224.47150	0.22447	262.263	13.27	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			393.65090	0.39365	344.743	13.44	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			307.15090	0.30715	352.243	13.44	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			325.74440	0.32574	286.177	13.79	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			389.24440	0.38924	443.677	13.79	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			239.45500	0.23945	208.626	14.37	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			552.95500	0.55295	616.126	14.37	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			175.38380	0.17538	151.629	14.95	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			738.88380	0.73888	809.129	14.95	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.70690	13.70690	13.80220	13.80220		15.99	0.00	0	3,375.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			616.02290	0.61602	582.089	22.65	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,213.82290	1.21382	1,275.189	22.65	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			998.75100	0.99875	949.923	22.65	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			726.55100	0.72655	773.023	22.65	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			913.18530	0.91319	867.401	22.65	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			810.98530	0.81099	860.501	22.65	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			819.36020	0.81936	777.093	22.65	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			917.16020	0.91716	970.193	22.65	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			13.85750	13.85750	13.95440	13.95440		14.23	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			733.57320	0.73357	691.196	14.17	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			589.17320	0.58917	643.696	14.17	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			742.35340	0.74235	699.499	14.14	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			577.95340	0.57795	631.999	14.14	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			737.95280	0.73795	695.333	14.15	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			583.55280	0.58355	637.833	14.15	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10670	0.10670	0.10770	0.10770		18.13	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			271.84730	0.00272	233.542	18.13	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			501.84730	0.00502	563.542	18.13	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.10810	0.10810	0.10910	0.10910		19.33	0.00	0	75.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			1,944.88410	0.01945	1,854.834	18.50	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			34.88410	0.00035	44.834	18.50	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,101.71700	0.01102	1,024.206	18.04	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			191.71700	0.00192	214.207	18.04	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			548.38740	0.00548	496.809	19.33	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			638.38740	0.00638	686.809	19.33	0.00	0	0.00

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€ / R	On	14/12/2012	Foreign Exchange Future			10.83290	10.83290	10.91430	10.91430		13.30	324,987.00	30	61,361.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,421.20140	1.42120	1,340.774	14.44	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			6.90140	0.00690	7.874	14.44	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,079.02300	1.07902	1,001.161	13.07	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			14.72300	0.01472	18.261	13.07	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			113.90690	0.11391	99.358	15.52	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			699.60690	0.69961	766.458	15.52	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			263.04170	0.26304	229.356	13.63	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			298.74170	0.29874	346.456	13.63	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			243.79490	0.24379	212.346	13.80	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			329.49490	0.32949	379.446	13.80	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			209.24180	0.20924	181.950	14.13	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			394.94180	0.39494	449.050	14.13	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			672.78850	0.67279	604.942	12.59	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			58.48850	0.05849	72.042	12.59	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			592.69420	0.59269	530.472	12.72	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			78.39420	0.07839	97.572	12.72	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			323.22550	0.32323	281.150	13.26	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			228.92550	0.22893	268.250	13.26	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.97990	10.97990	11.06320	11.06320		13.69	0.00	0	13,777.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			460.94520	0.46095	421.337	13.62	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			367.74520	0.36775	411.437	13.62	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.11600	11.11600	11.20070	11.20070		13.96	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			512.19700	0.51220	480.631	14.32	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			561.49700	0.56150	614.631	14.32	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			508.52090	0.50852	477.189	14.34	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			567.82090	0.56782	621.189	14.34	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			515.89890	0.51590	484.101	14.30	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			555.19890	0.55520	608.101	14.30	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.32390	11.32390	11.40580	11.40580		14.46	0.00	0	435.00

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	Call			804.27030	0.80427	766.971	14.14	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			598.47030	0.59847	643.071	14.14	0.00	0	0.00
2025	On	01/11/2012	Bond Future			107.95503	107.95503	107.95772	107.95772			172,728,048.00	1,600	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			7,967.72000	7.96772	7,965.030		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			7,957.72000	7.95772	7,955.030		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			7,947.72000	7.94772	7,945.030		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			107.86410	107.86410	107.23956	107.23956			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,249.56000	8.24956	8,874.100		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			8,239.56000	8.23956	8,864.100		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			8,229.56000	8.22956	8,854.100		0.00	0	0.00
2038	On	01/11/2012	Bond Future	99.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2050	On	01/11/2012	Bond Future			115.82749	115.82749	115.24218	115.24218			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			11,252.18000	11.25218	11,837.490		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			11,242.18000	11.24218	11,827.490		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			11,232.18000	11.23218	11,817.490		0.00	0	0.00
2050	On	01/11/2012	Bond Future	104.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On	01/11/2012	Index Future			475.04200	475.04200	472.82500	472.82500			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			481.81700	481.81700	479.56600	479.56600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	01/11/2012	Index Future			424.24700	424.24700	422.41000	422.41000			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			430.29700	430.29700	428.43300	428.43300			0.00	0	118.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.67360	8.67360	8.69840	8.69840		11.82	0.00	0	10,866.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			334.79360	0.33479	317.787	11.74	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			96.39360	0.09639	104.187	11.74	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.71520	8.71520	8.74100	8.74100		12.02	0.00	0	4,399.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			414.90140	0.41490	398.490	11.85	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			183.90140	0.18390	193.290	11.85	0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future			8.75550	8.75550	8.78170	8.78170			0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			31.70000	0.03170	5.500		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			21.70000	0.02170	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			0.00000	0.00000	4.500		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			41.70000	0.04170	15.500		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			8.79800	8.79800	8.82720	8.82720		12.91	0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			550.84000	0.55084	535.097	16.57	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			613.64000	0.61364	627.097	16.57	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			546.35240	0.54635	530.688	16.57	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			619.15240	0.61915	632.688	16.57	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			541.89170	0.54189	526.307	16.57	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			624.69170	0.62469	638.307	16.57	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.00420	9.00420	8.95180	8.95180		14.27	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.52140	8.52140	8.59700	8.59700		12.03	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			341.22530	0.34123	290.373	11.94	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			94.22530	0.09423	118.973	11.94	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future			8.60710	8.60710	8.68380	8.68380		12.31	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.64	Call			318.72200	0.31872	282.637	12.44	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.64	Put			274.92200	0.27492	315.537	12.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			314.03070	0.31403	278.771	12.47	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			280.23070	0.28023	321.671	12.47	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			309.39390	0.30939	274.960	12.50	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			285.59390	0.28559	327.860	12.50	0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.09020	0.09020	0.10510	0.10510			0.00	0	7,000.00
CF CANIOn	14/12/2012	Can-Do Future			0.08330	0.08330	0.09440	0.09440			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.06330	0.06330	0.05230	0.05230			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.07610	0.07610	0.06170	0.06170			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.11080	0.11080	0.12280	0.12280			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.05170	0.05170	0.04190	0.04190			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.12180	0.12180	0.12610	0.12610			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.14490	0.14490	0.14480	0.14480			0.00	0	14,500.00
CF CANIOn	14/12/2012	Can-Do Future			0.18430	0.18430	0.18160	0.18160			0.00	0	3,700.00
CF CANIOn	14/12/2012	Can-Do Future			0.17070	0.17070	0.16490	0.16490			0.00	0	4,600.00
CF CANIOn	14/12/2012	Can-Do Future			0.05380	0.05380	0.06120	0.06120			0.00	0	32,250.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.94770	8.94770	9.02520	9.02520		14.13	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			239.90080	0.23990	206.478	14.52	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			254.70080	0.25470	298.778	14.52	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.07450	9.07450	9.15370	9.15370		14.98	0.00	0	25.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			393.14960	0.39315	356.275	15.31	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			379.44960	0.37945	421.775	15.31	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Call			389.04250	0.38904	352.690	15.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Put			385.34250	0.38534	428.190	15.34	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Call			385.19180	0.38519	349.143	15.38	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			391.49180	0.39149	434.643	15.38	0.00	0	0.00
DABA On	25/09/2012	Any day expiry				8.64690	8.64690	8.67250	8.67250		10.96	0.00	0	10,000.00
DABA On	25/09/2012	Any day expiry		8.53	Call			150.81900	0.15082	126.203	12.80	0.00	0	5,000.00
DABA On	25/09/2012	Any day expiry		8.53	Put			8.31900	0.00832	9.303	12.80	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.59	Call			99.17820	0.09918	77.095	11.88	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.59	Put			16.67820	0.01668	20.195	11.88	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.60	Call			91.19770	0.09120	69.758	11.73	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.60	Put			18.69770	0.01870	22.858	11.73	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.61	Call			83.44640	0.08345	62.722	11.57	0.00	0	5,000.00
DABA On	25/09/2012	Any day expiry		8.61	Put			20.94640	0.02095	25.822	11.57	0.00	0	0.00
DABB On	27/09/2012	Any day expiry				6.84920	6.84920	6.87960	6.87960		13.87	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.82	Call			91.69890	0.09170	65.748	14.24	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.82	Put			32.09890	0.03210	36.548	14.24	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.83	Call			84.88620	0.08489	59.587	14.12	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.83	Put			35.28620	0.03529	40.387	14.12	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.84	Call			78.32170	0.07832	53.733	14.00	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.84	Put			38.72170	0.03872	44.533	14.00	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.88	Call			54.73320	0.05473	36.023	14.22	0.00	5,000	5,000.00
DABB On	27/09/2012	Any day expiry		6.88	Put			55.13320	0.05513	66.823	14.22	0.00	0	5,000.00
DABC On	01/10/2012	Any day expiry				8.25230	8.25230	8.33450	8.33450		14.78	0.00	5,000	5,000.00
DABC On	01/10/2012	Any day expiry		8.35	Call			79.62390	0.07962	46.000	15.72	0.00	0	0.00
DABC On	01/10/2012	Any day expiry		8.35	Put			95.12390	0.09512	143.700	15.72	0.00	0	0.00
DABC On	01/10/2012	Any day expiry		8.36	Call			75.50520	0.07551	43.330	15.82	0.00	0	0.00
DABC On	01/10/2012	Any day expiry		8.36	Put			101.00520	0.10101	151.030	15.82	0.00	0	0.00
DABC On	01/10/2012	Any day expiry		8.37	Call			71.56160	0.07156	40.802	15.91	0.00	0	0.00
DABC On	01/10/2012	Any day expiry		8.37	Put			107.06160	0.10706	158.502	15.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DABC	On	01/10/2012	Any day expiry	8.38	Call			67.79010	0.06779	38.408	16.01	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.38	Put			113.29010	0.11329	166.108	16.01	0.00	0	5,000.00
DAUS	On	28/09/2012	Any day expiry			8.24890	8.24890	8.33110	8.33110		15.29	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			931.00000	0.93100	849.000	22.25	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	22.25	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			611.00000	0.61100	529.000	18.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			0.00000	0.00000	0.000	18.77	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			482.00000	0.48200	400.000	17.31	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			1.00000	0.00100	1.000	17.31	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			125.00000	0.12500	69.000	15.29	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			44.00000	0.04400	70.000	15.29	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			24.00000	0.02400	11.000	18.18	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			203.00000	0.20300	272.000	18.18	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			5.00000	0.00500	2.000	20.34	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			394.00000	0.39400	473.000	20.34	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.28600	8.28600	8.36840	8.36840		15.53	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			236.00000	0.23600	187.000	15.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			118.00000	0.11800	151.000	15.42	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			121.00000	0.12100	93.000	16.59	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			263.00000	0.26300	317.000	16.59	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			69.00000	0.06900	52.000	17.67	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			421.00000	0.42100	486.000	17.67	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			970.00000	0.97000	888.000	15.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			2.00000	0.00200	2.000	15.86	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			659.00000	0.65900	580.000	15.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			11.00000	0.01100	14.000	15.01	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			538.00000	0.53800	463.000	14.77	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			20.00000	0.02000	27.000	14.77	0.00	0	8,220.00
DAUS	On	30/11/2012	Any day expiry			8.31970	8.31970	8.40230	8.40230		15.81	0.00	0	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	30/11/2012	Any day expiry	8.72	Call			132.00000	0.13200	110.000	17.70	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			450.00000	0.45000	510.000	17.70	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			708.00000	0.70800	632.000	14.88	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			26.00000	0.02600	32.000	14.88	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			594.00000	0.59400	523.000	14.80	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			42.00000	0.04200	53.000	14.80	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			194.00000	0.19400	163.000	16.75	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			302.00000	0.30200	353.000	16.75	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.34970	8.34970	8.43200	8.43200		16.06	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			250.00000	0.25000	217.000	16.73	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			328.00000	0.32800	377.000	16.73	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			183.00000	0.18300	159.000	17.62	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			471.00000	0.47100	529.000	17.62	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			751.00000	0.75100	679.000	14.86	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			39.00000	0.03900	49.000	14.86	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			642.00000	0.64200	573.000	14.86	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			60.00000	0.06000	73.000	14.86	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.38630	8.38630	8.46910	8.46910		17.92	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			223.00000	0.22300	193.000	16.37	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			474.00000	0.47400	527.000	16.37	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			270.00000	0.27000	235.000	16.37	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			401.00000	0.40100	449.000	16.37	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			266.00000	0.26600	231.000	16.37	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			407.00000	0.40700	455.000	16.37	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			262.00000	0.26200	227.000	16.37	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			413.00000	0.41300	461.000	16.37	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			676.00000	0.67600	602.000	12.76	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			57.00000	0.05700	66.000	12.76	0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.41730	8.41730	8.50050	8.50050		16.44	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			328.00000	0.32800	296.000	17.20	0.00	0	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	26/02/2013	Any day expiry	8.61	Put			438.00000	0.43800	489.000	17.20	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			325.00000	0.32500	292.000	17.24	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			445.00000	0.44500	495.000	17.24	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			292.00000	0.29200	263.000	17.60	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			512.00000	0.51200	566.000	17.60	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			748.00000	0.74800	681.000	15.05	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			98.00000	0.09800	114.000	15.05	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			332.00000	0.33200	299.000	17.17	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			432.00000	0.43200	482.000	17.17	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			110.53238	110.53238	110.24678	110.24678			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,256.78000	4.25678	4,542.380		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			4,246.78000	4.24678	4,532.380		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On	01/11/2012	Bond Future	106.01	Call			4,236.78000	4.23678	4,522.380		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			8.84480	88.35691	8.95223	87.44987			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,036.98000	2.03698	2,944.020		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			8.94769	89.58585	9.05879	88.66585			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			4,430.08000	4.43008	3,510.080		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			4,341.39000	4.34139	3,421.390		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			4,252.83000	4.25283	3,332.830		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			424.45400	424.45400	422.80300	422.80300			0.00	0	267.00
GOVI	On	01/11/2012	GOVI	403.96	Call			188,430.00000	18.84300	204,940.000		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			430.57000	430.57000	428.89300	428.89300			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			40,970.00000	4.09700	24,200.000		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			41,070.00000	4.10700	24,300.000		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			41,170.00000	4.11700	24,400.000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On	01/11/2012	Index Future			188.39800	188.39800	188.42500	188.42500			0.00	0	595.00
IGOV	On	07/02/2013	Index Future			191.08500	191.08500	191.11200	191.11200			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			510.33100	510.33100	510.28600	510.28600			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			517.47600	517.47600	517.43000	517.43000			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/10/2012	Jibar Tradeable Future				5.06000	94.94000	5.06000	94.94000			0.00	0	500.00
JIBAR FOn	21/11/2012	Jibar Tradeable Future				5.04000	94.96000	5.03000	94.97000			0.00	0	0.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				4.89000	95.11000	4.87000	95.13000			0.00	0	840.00
JIBAR FOn	16/01/2013	Jibar Tradeable Future				4.84000	95.16000	4.83000	95.17000			0.00	0	0.00
JIBAR FOn	20/02/2013	Jibar Tradeable Future				4.79000	95.21000	4.83000	95.17000			0.00	0	0.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.78000	95.22000	4.82000	95.18000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.80000	95.20000	4.84000	95.16000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				4.87000	95.13000	4.92000	95.08000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				4.97000	95.03000	5.02000	94.98000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.11000	94.89000	5.15000	94.85000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.25000	94.75000	5.30000	94.70000			0.00	0	0.00
JIBAR FOn	17/09/2014	Jibar Tradeable Future				5.40000	94.60000	5.44000	94.56000			0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				6.90090	6.90090	6.92990	6.92990		10.91	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				339.85640	0.33986	316.261	10.92	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				39.95640	0.03996	45.361	10.92	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future				6.94300	6.94300	6.97170	6.97170		12.82	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Call				289.02350	0.28902	273.080	12.75	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Put				207.32350	0.20732	220.080	12.75	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Call				283.81900	0.28382	268.143	12.76	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Put				212.11900	0.21212	225.143	12.76	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Call				278.67810	0.27868	263.272	12.77	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Put				216.97810	0.21698	230.272	12.77	0.00	0	0.00
R023	On	01/11/2012	Bond Future			7.03239	106.62089	7.10930	106.04666			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			0.00000	0.00000	57.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			517.23000	0.51723	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			0.00000	0.00000	131.840		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			442.39000	0.44239	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			0.00000	0.00000	206.610		0.00	0	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	01/11/2012	Bond Future	7.06	Put			367.62000	0.36762	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future			7.10483	108.10394	7.18491	107.52127			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			1,057.46000	1.05746	474.790		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			984.04000	0.98404	401.370		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			910.69000	0.91069	328.020		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.16165	105.51354	7.24434	104.92461			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			1,463.19000	1.46319	874.260		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			1,390.97000	1.39097	802.040		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			1,318.81000	1.31881	729.880		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.36675	123.19642	5.40878	123.07211		2.12	0.00	0	15,680.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,141.93000	1.14193	1,251.810	2.19	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			50.98000	0.05098	36.550	2.19	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,427.08000	2.42708	2,550.730	2.30	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			1.61000	0.00161	0.950	2.30	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.39122	124.91006	5.43866	124.78343		2.02	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,287.15000	2.28715	2,402.310	2.17	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			69.85000	0.06985	58.380	2.17	0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.39408	119.63662	5.44642	119.50950		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			665.96000	0.66596	723.190	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			924.62000	0.92462	854.730	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			676.48000	0.67648	734.320	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			910.80000	0.91080	841.520	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			687.10000	0.68710	745.560	2.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/05/2013	Bond Future	5.36	Put			897.09000	0.89709	828.430	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				0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186	On	01/11/2012	Bond Future			7.45925	130.21502	7.54118	129.38383		11.22	13,021,502.00	100	35,666.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,701.56000	3.70156	4,298.870	11.67	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			929.96000	0.92996	696.080	11.67	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			5,039.09000	5.03909	5,721.480	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			523.97000	0.52397	375.170	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			9,248.52000	9.24852	10,052.640	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			71.12000	0.07112	44.050	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			12,041.34000	12.04134	12,866.390	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			13.77000	0.01377	7.630	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.53498	126.73662	7.61994	125.89326		12.18	12,673,662.00	100	1,850.00
R186	On	07/02/2013	Bond Future	8.00	Call			5,960.04000	5.96004	6,519.750	12.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,283.56000	2.28356	1,999.910	12.55	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			8,072.68000	8.07268	8,719.020	12.78	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,418.62000	1.41862	1,221.600	12.78	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,135.53000	9.13553	9,815.560	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,121.52000	1.12152	958.190	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,430.84000	1.43084	1,654.710	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,772.99000	7.77299	7,153.500	11.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			2,218.71000	2.21871	2,524.780	12.03	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			5,950.13000	5.95013	5,412.840	12.03	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.59920	128.28755	7.68671	127.43502		12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,517.92000	3.51792	3,879.860	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,442.13000	6.44213	5,951.540	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,556.79000	3.55679	3,921.460	12.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2013	Bond Future	7.40	Put			6,380.88000	6.38088	5,893.020	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,595.93000	3.59593	3,963.330	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,320.01000	6.32001	5,834.880	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				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R2On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R189	On	01/11/2012	Bond Future			213.50518	213.50518	213.51532	213.51532			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			5,474.68000	5.47468	5,484.820		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			5,484.68000	5.48468	5,494.820		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			5,494.68000	5.49468	5,504.820		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On	01/11/2012	Bond Future			275.41884	275.41884	275.42582	275.42582			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			8,435.82000	8.43582	8,428.840		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			8,425.82000	8.42582	8,418.840		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			8,415.82000	8.41582	8,408.840		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			4.83168	111.10617	4.86286	111.04085		1.40	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			568.24000	0.56824	621.580	1.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			52.31000	0.05231	40.330	1.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future			4.77217	108.24358	4.80854	108.17682		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			545.65000	0.54565	587.740	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			231.65000	0.23165	206.980	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.68518	109.56823	4.72652	109.50159		1.24	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			99.77000	0.09977	110.660	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,213.76000	1.21376	1,158.010	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			102.25000	0.10225	113.370	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,199.91000	1.19991	1,144.390	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			104.79000	0.10479	116.130	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,186.11000	1.18611	1,130.810	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/R20n	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			205.27191	205.27191	205.27415	205.27415			0.00	0	49,424.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,284.15000	13.28415	13,281.910		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			13,274.15000	13.27415	13,271.910		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R202	On	01/11/2012	Bond Future	192.01	Call			13,264.15000	13.26415	13,261.910		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			5.85704	111.16155	5.87803	111.06871		4.45	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,283.67000	4.28367	4,375.690	4.63	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			3.40000	0.00340	2.580	4.63	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.90585	112.70780	5.92846	112.61315		4.30	0.00	0	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,622.75000	1.62275	1,676.320	4.35	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			866.41000	0.86641	825.330	4.35	0.00	0	2,300.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,267.22000	3.26722	3,343.180	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			298.65000	0.29865	279.960	4.61	0.00	0	30,250.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.94	Call			4,291.25000	4.29125	4,374.740	4.75	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			157.41000	0.15741	146.250	4.75	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.93954	109.93023	5.96333	109.83536		4.54	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,457.13000	1.45713	1,500.160	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,669.93000	1.66993	1,618.090	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,419.79000	1.41979	1,462.040	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,712.53000	1.71253	1,659.910	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,438.38000	1.43838	1,481.020	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,691.14000	1.69114	1,638.910	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			6.14422	112.35746	6.17541	112.19153		5.69	0.00	0	5,871.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,388.56000	5.38856	5,552.840	6.02	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			5.94000	0.00594	4.290	6.02	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.19761	109.89008	6.23070	109.72133		5.90	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,455.88000	5.45588	5,604.940	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			219.61000	0.21961	199.920	6.38	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.24109	111.23486	6.27568	111.06499		5.90	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,091.79000	2.09179	2,175.740	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			2,021.56000	2.02156	1,935.640	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,118.63000	2.11863	2,203.210	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,999.39000	1.99939	1,914.100	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,145.63000	2.14563	2,230.850	5.94	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,977.41000	1.97741	1,892.760	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/R1	On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R2	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future			4.97167	105.19978	5.00392	105.16213		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			170.78000	0.17078	191.010	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			117.01000	0.11701	99.590	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.89331	102.89810	4.93589	102.85942		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			182.33000	0.18233	197.450	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			342.27000	0.34227	318.710	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.74934	104.15737	4.80527	104.11910		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			46.82000	0.04682	51.120	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,022.91000	1.02291	988.940	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			47.63000	0.04763	51.990	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,016.77000	1.01677	982.860	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			48.45000	0.04845	52.880	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,010.64000	1.01064	976.800	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			6.41619	106.97543	6.49323	106.52557		6.83	0.00	0	18,919.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,107.56000	6.10756	6,553.600	7.41	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			8.32000	0.00832	4.500	7.41	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.47476	104.82394	6.55575	104.36733		7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,235.96000	6.23596	6,646.280	7.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			249.02000	0.24902	202.730	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.52552	106.10679	6.60993	105.64546		7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,929.29000	1.92929	2,138.130	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,860.58000	2.86058	2,608.090	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,952.57000	1.95257	2,163.100	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,828.77000	2.82877	2,577.970	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,976.02000	1.97602	2,188.250	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,797.17000	2.79717	2,548.070	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/R1	On	15/01/2020	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
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			6.61283	101.55047	6.69481	101.02736		8.11	0.00	0	11,751.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,533.59000	1.53359	1,856.830	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			804.24000	0.80424	604.370	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,016.80000	5.01680	5,518.600	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			53.85000	0.05385	32.540	8.75	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,165.99000	6.16599	6,681.100	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			18.02000	0.01802	10.020	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.67412	102.96299	6.75980	102.43214		8.43	20,592,598.00	200	2,100.00
R208	On	07/02/2013	Bond Future	6.00	Call			503.34000	0.50334	603.500	8.06	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,334.71000	5.33471	4,904.020	8.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,437.61000	6.43761	6,900.990	8.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			376.11000	0.37611	308.640	8.94	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.72416	100.82978	6.81301	100.29326		8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,213.49000	2.21349	2,460.030	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			3,200.55000	3.20055	2,910.570	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,239.68000	2.23968	2,488.150	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			3,165.85000	3.16585	2,877.800	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,187.48000	2.18748	2,432.100	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			3,235.49000	3.23549	2,943.590	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			8.24431	80.08821	8.35129	79.17338		17.11	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			5,466.38000	5.46638	6,267.510	18.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	8.99	Put			332.80000	0.33280	219.100	18.19	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.31997	81.20219	8.43017	80.27423		17.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			6,661.40000	6.66140	7,340.950	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,671.48000	1.67148	1,423.070	18.93	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.38346	79.05402	8.49637	78.11545		18.52	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call			2,785.12000	2.78512	3,148.180	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,135.78000	7.13578	6,560.270	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,814.58000	2.81458	3,180.330	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,075.71000	7.07571	6,502.890	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,844.23000	2.84423	3,212.690	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,015.98000	7.01598	6,445.870	18.51	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R1On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R2On		31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On	01/11/2012	Bond Future			156.47247	156.47247	155.86898	155.86898			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			10,878.98000	10.87898	11,482.470		0.00	0	0.00
R210	On	01/11/2012	Bond Future	144.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Call			10,868.98000	10.86898	11,472.470		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			10,858.98000	10.85898	11,462.470		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			122.57961	122.57961	122.58577	122.58577			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			595.77000	0.59577	589.610		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			585.77000	0.58577	579.610		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			575.77000	0.57577	569.610		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On	01/11/2012	Bond Future			126.84282	126.84282	126.63625	126.63625			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			4,646.25000	4.64625	4,852.820		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			4,636.25000	4.63625	4,842.820		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			4,626.25000	4.62625	4,832.820		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.02080	91.56707	8.10260	90.84845		14.84	0.00	0	6,032.00
R213	On	01/11/2012	Bond Future	7.75	Call			688.67000	0.68867	872.410	14.84	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,847.05000	3.84705	3,312.170	14.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			6,119.45000	6.11945	6,765.530	15.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			240.08000	0.24008	167.540	15.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.10056	92.84079	8.18501	92.11168		15.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			7,247.11000	7.24711	7,798.100	16.34	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,407.51000	1.40751	1,229.390	16.34	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.16452	90.44230	8.25110	89.70512		16.01	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,003.64000	3.00364	3,299.020	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,584.55000	6.58455	6,142.750	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,035.46000	3.03546	3,333.040	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,526.80000	6.52680	6,087.200	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			3,067.50000	3.06750	3,367.260	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,469.39000	6.46939	6,031.970	16.00	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
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			8.26903	81.95150	8.37603	80.98366			0.00	0	1,714.00
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			3,584.99000	3.58499	2,617.150		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			3,488.80000	3.48880	2,520.960		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			3,392.79000	3.39279	2,424.950		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
YUAN/R	On	14/12/2012	Foreign Exchange Future			1.31270	1.31270	1.32600	1.32600		15.43	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			343.27490	0.03433	289.402	16.22	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			483.27490	0.04833	562.402	16.22	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.32040	1.32040	1.33360	1.33360		15.72	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			815.98960	0.08160	733.098	15.63	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			379.98960	0.03800	429.098	15.63	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Call			758.64890	0.07586	681.377	15.72	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Put			422.64890	0.04226	477.377	15.72	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Call			708.35740	0.07084	634.900	15.88	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Put			472.35740	0.04724	530.900	15.88	0.00	0	0.00

Total for Derivatives :

422,563,875.80 38,324 1,214,675.00

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	10.20975	100.00000	10.18502			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	24.03191	100.00000	23.97901			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On	22/03/2017	Spot Bond			100.00000	9.19151	100.00000	9.16901			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	123.53334	5.00000	123.51648			0.00	0	43,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	20.20206	100.00000	24.19868			2,500,000,000.00	25,000	16,610,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	37.46365	100.00000	37.37982			0.00	0	7,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.72758	100.00000	9.70403			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	16.36372	100.00000	16.32771			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	55.16871	100.00000	55.03360			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	68.29454	100.00000	68.14339			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	30.01633	100.00000	29.94673			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	7.05990	100.00000	7.04428			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	20.94158	100.00000	20.89086			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	37.78785	100.00000	37.69530			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.75970	100.00000	11.73089			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.57054	100.00000	7.55199			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.14219	100.00000	7.12470			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.20009	100.00000	7.18245			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	23.78519	100.00000	23.73197			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	21.15630	100.00000	21.10449			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014			100.00000	31.98527	100.00000	31.91486			1,700,000,000.00	17,000	17,000.00
ABL11B	On	29/09/2014			100.00000	25.42503	100.00000	25.36345			4,400,000,000,000.00	44,000,000	22,000,000.00
ABL12B	On	08/03/2015			100.00000	20.84227	100.00000	20.79123			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	12.26963	100.00000	12.23991			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	75.95801	100.00000	75.80906			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	52.60094	100.00000	52.48324			800,000,000.00	8,000	1,700,000.00
ABL8B	On	19/09/2013			100.00000	56.23298	100.00000	56.09525			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	89.35036	100.00000	89.13862			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	91.79229	100.00000	91.63880			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	81.13413	100.00000	80.78740			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	68.29454	100.00000	68.14339			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	42.74399	100.00000	42.64645			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	20.46795	100.00000	20.42051			90,000,000,000.00	900,000	450,000.00
ABLI04	On	11/10/2016			8.00000	90.94501	8.00000	90.91825			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	22.22405	100.00000	22.17513			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	18.00698	100.00000	17.96336			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	100.02869	9.58000	100.00296			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	10.32648	100.00000	10.30146			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS5	On	29/06/2019	Spot Bond			100.00000	9.44368	100.00000	9.41420			0.00	0	0.00
ABLS11	On	29/06/2019	Spot Bond			4.50000	101.88151	4.50000	101.86087			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	6.23609	100.00000	6.22177			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	21.20334	100.00000	21.15471			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.49224	100.00000	5.47965			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	99.13040	100.00000	98.93319			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	5.92218	100.00000	5.90860			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	68.29454	100.00000	68.14339			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	68.29454	100.00000	68.14339			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	68.29454	100.00000	68.14339			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.47094	100.00000	2.46626			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.47094	100.00000	2.46626			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.33955	6.82500	100.32097			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.30312	100.00000	7.28927			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.51215	100.00000	13.48651			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.30200	100.00000	10.78955			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.45182	100.00000	12.42781			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	24.78828	100.00000	24.73563			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	11.35576	100.00000	11.33397			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.75689	100.00000	10.73620			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	21.96088	100.00000	21.91851			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	21.02488	100.00000	20.98421			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	7.60952	100.00000	7.58576			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.31971	100.00000	9.29061			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	19.99581	100.00000	19.95714			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.41658	100.00000	24.37822			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.67993	100.00000	19.65809			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	18.37486	100.00000	18.33932			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.62777	100.00000	17.59368			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	17.29060	100.00000	17.25716			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	7.33138	100.00000	7.78465			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.66870	100.00000	21.62021			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	61.84359	100.00000	61.72626			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	12.40329	100.00000	12.34874			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	15.08091	100.00000	15.05174			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	14.14970	100.00000	14.12233			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61	On	31/01/2025	Spot Bond			95.66000	2.32767	95.66000	2.31713			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.47183	100.00000	2.43042			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.78455	100.00000	3.76791			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	11.16930	100.00000	11.14432			1,200,000,000.00	12,000	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	22.70524	100.00000	22.65526			1,500,000,000.00	15,000	6,600,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	10.83175	100.00000	10.80778			1,800,000,000.00	18,000	5,300,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	9.12224	100.00000	9.10183			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.00680	100.00000	14.97322			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	34.37587	100.00000	34.29701			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.22810	4.00000	119.20554			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	7.05990	100.00000	7.04428			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.25792	100.00000	6.24364			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.47163	100.00000	3.46371			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	62.45868	100.00000	62.30738			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	82.54492	100.00000	82.36108			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	55.54916	100.00000	55.41311			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	20.05281	100.00000	20.00423			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	58.94095	100.00000	58.79660			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	64.59750	100.00000	64.44102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025 On 31/08/2013 Spot Bond			100.00000	58.94095	100.00000	58.79660			0.00	0	0.00
ACL026 On 08/05/2013 Spot Bond			100.00000	61.68815	100.00000	61.53871			0.00	0	0.00
ACL027 On 20/05/2013 Spot Bond			100.00000	68.76844	100.00000	68.61707			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	100.43400	13.50000	100.39776			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	18.51566	100.00000	18.47081			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	18.76625	100.00000	18.72079			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	22.32462	100.00000	22.27054			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	96.66322	100.00000	96.41214			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	55.33072	100.00000	55.19520			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	55.30094	100.00000	55.16550			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	18.26508	100.00000	18.22083			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.49025	100.00000	1.48743			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	93.55825	100.00000	93.32494			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	93.55825	100.00000	93.32494			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	40.91183	100.00000	40.81272			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	45.12048	100.00000	45.01118			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	15.08548	100.00000	15.05686			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	93.32542	100.00000	93.09211			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073	On	20/09/2015	Spot Bond			100.00000	12.66727	100.00000	12.64324			0.00	0	0.00
ACL074	On	20/09/2015	Spot Bond			100.00000	12.66727	100.00000	12.64324			0.00	0	0.00
ACL075	On	20/09/2013	Spot Bond			100.00000	55.69809	100.00000	55.56168			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	15.84794	100.00000	15.80913			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.61978	100.00000	16.57908			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.50387	100.00000	15.46590			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	15.73635	100.00000	15.69781			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	15.83864	100.00000	15.79985			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.61993	100.00000	10.59655			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.61993	100.00000	10.59655			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.67589	100.00000	10.65239			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.39454	100.00000	12.36418			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.67589	100.00000	10.65239			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.56398	100.00000	10.54072			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	24.36702	100.00000	24.32092			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	19.76230	100.00000	19.71390			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	82.60767	100.00000	82.42410			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	38.00334	100.00000	37.91026			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092	On	26/12/2015	Spot Bond			100.00000	12.62087	100.00000	12.58997			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	38.00334	100.00000	37.91026			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	82.60767	100.00000	82.42410			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	7.85867	100.00000	7.83942			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	7.85008	100.00000	7.83085			0.00	0	1,000,000.00
ACL097	On	20/12/2025	Spot Bond			100.00000	7.85943	100.00000	7.84018			0.00	0	1,000,000.00
ACL098	On	20/12/2025	Spot Bond			100.00000	7.65597	100.00000	7.63722			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	37.66136	100.00000	37.56912			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.06941	100.00000	8.04965			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	96.25116	100.00000	96.00436			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	65.87495	100.00000	65.71536			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	96.25116	100.00000	96.00436			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.31481	100.00000	10.28954			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	37.76396	100.00000	37.67147			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	40.89802	100.00000	40.80800			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	42.92203	100.00000	42.81806			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.57949	100.00000	8.55871			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.59113	100.00000	8.57032			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122	On	20/06/2016	Spot Bond			100.00000	7.54274	100.00000	7.52843			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	43.41863	100.00000	43.31345			0.00	0	0.00
ACL124	On	09/06/2018	Spot Bond			100.00000	4.21214	100.00000	4.20283			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.00748	100.00000	3.99852			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.33364	100.00000	6.32162			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.94151	100.00000	2.93493			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.05317	100.00000	3.04635			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.43922	100.00000	7.42100			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	28.79010	100.00000	28.72035			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	28.79010	100.00000	28.72035			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	43.41863	100.00000	43.31345			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	28.34787	100.00000	28.27920			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	26.98247	100.00000	26.91639			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	26.93424	100.00000	26.86826			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.30702	100.00000	7.28912			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.97286	100.00000	10.94598			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.29686	100.00000	7.27898			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.45207	100.00000	10.42906			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL140	On	20/12/2012	Spot Bond			100.00000	82.77025	100.00000	82.58632			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.50802	100.00000	10.48489			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	19.84157	100.00000	19.79297			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	9.87312	100.00000	9.84894			0.00	0	8,100.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.22676	100.00000	9.20417			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.45596	100.00000	7.43769			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	45.48071	100.00000	45.36932			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	38.19525	100.00000	38.11880			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	37.99965	100.00000	37.92359			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.29278	100.00000	9.27418			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	41.60386	100.00000	41.50307			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	19.21747	100.00000	19.17901			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	19.06827	100.00000	19.03012			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	19.35789	100.00000	19.31915			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.27294	100.00000	9.25438			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.92571	100.00000	8.90785			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	19.24381	100.00000	19.20528			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	19.34035	100.00000	19.30163			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On	20/03/2022	Spot Bond			100.00000	10.37327	100.00000	10.35679			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	15.40841	100.00000	15.37757			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	19.28769	100.00000	19.24909			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	28.63060	100.00000	28.56048			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	18.83705	100.00000	18.79091			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	37.53825	100.00000	37.44631			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	10.20566	100.00000	10.18963			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	8.57992	100.00000	8.55891			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.26185	1.75000	102.25032			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	19.35714	100.00000	19.30973			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	89.33354	100.00000	89.12579			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	14.77852	100.00000	14.74233			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	8.50974	100.00000	8.48889			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	7.62903	100.00000	7.61035			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.12160	100.00000	7.10416			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	89.37820	100.00000	89.17035			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	54.33916	100.00000	54.16764			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	28.02238	100.00000	27.93394			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL179	On	30/11/2012	Spot Bond			100.00000	89.01660	100.00000	88.80959			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	16.48002	100.00000	16.42801			0.00	0	0.00
ACL181	On	20/06/2017	Spot Bond			100.00000	10.34245	100.00000	10.30980			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	9.76007	100.00000	9.72926			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	8.90766	100.00000	8.87954			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	9.94642	100.00000	9.91503			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	8.54895	100.00000	8.52197			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.00000	3.73951	100.00000	3.72771			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.00000	0.11845	100.00000	0.11808			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.00000	0.11845	100.00000	0.11808			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.00000	45.66221	100.00000	100.00000		200,000,000,000.00	2,000,000	2,000,000	2,000,000.00
ACL190	On	20/09/2013	Spot Bond			100.00000	45.66221	100.00000	45.45695		700,000,000,000.00	7,000,000	7,000,000	7,000,000.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	86.11693	100.00000	85.92297			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	86.09221	100.00000	85.89831			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	72.65080	100.00000	72.49000			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.48122	100.00000	2.47521			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	20.76692	100.00000	20.71661			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	21.47723	100.00000	21.42519			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1C1	On	21/11/2014	Spot Bond			100.00000	21.95076	100.00000	21.89759			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	9.29631	100.00000	9.27551			0.00	0	7,000,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	16.30117	100.00000	16.26509			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	24.22945	100.00000	24.17076			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	16.73867	100.00000	16.70122			300,000,000.00	3,000	12,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	25.50195	100.00000	25.44018			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	16.30316	100.00000	16.26707			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.64198	100.00000	6.62675			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	36.58689	100.00000	36.50636			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	9.67404	100.00000	9.65061			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	10.40260	100.00000	10.37957			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.54067	100.00000	17.48590			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.52348	100.00000	9.49374			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	45.37706	100.00000	45.23539			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	24.98133	100.00000	24.92604			800,000,000.00	8,000	8,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.15166	100.00000	9.12949			0.00	0	3,000,000.00
BAW4	On	15/09/2013	Spot Bond			100.00000	56.13390	100.00000	55.99643			796,000,000,000.00	7,960,000	2,020,000.00
BAW5	On	15/09/2013	Spot Bond			100.00000	50.39785	100.00000	50.28507			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW6	On	02/10/2014	Spot Bond			100.00000	22.70446	100.00000	22.64945			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	30.78075	100.00000	30.71262			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	16.29030	100.00000	16.25425			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	42.53402	100.00000	42.43098			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.27722	100.00000	16.23779			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	67.23677	100.00000	67.07389			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.43571	100.00000	17.39348			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.40798	100.00000	17.36581			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	12.78491	100.00000	12.75394			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.32477	100.00000	17.28281			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.70433	100.00000	12.67355			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.62676	100.00000	16.58647			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.62676	100.00000	16.58647			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.43125	100.00000	14.39628			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	14.81088	100.00000	14.77500			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	15.82165	100.00000	15.78333			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	17.43571	100.00000	17.39348			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	15.30915	100.00000	15.27206			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16 On	30/09/2016	Spot Bond			8.00000	99.93545	8.00000	99.91394			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.49548	100.00000	12.46520			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.49548	100.00000	12.46520			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.49548	100.00000	12.46520			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	24.50856	100.00000	24.44919			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	66.16460	100.00000	66.00432			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.51270	100.00000	15.47512			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	10.83870	100.00000	10.80410			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	11.32438	100.00000	11.28824			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	9.67352	100.00000	9.61321			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			100.00000	1.00226	100.00000	1.33635			0.00	0	0.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	2.60122	100.00000	2.60122			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	19.12448	100.00000	19.07816			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	17.61377	100.00000	17.57110			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	15.66072	100.00000	15.62278			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	11.00203	100.00000	10.93344			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.22088	100.00000	5.21100			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	18.55449	100.00000	18.50955			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2UOn	30/06/2035	Spot Bond			100.00000	16.88668	100.00000	16.84577			0.00	0	0.00
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.42388	100.00000	10.39862			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.42388	100.00000	10.39862			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	12.60296	100.00000	12.57243			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	10.92025	100.00000	10.89379			0.00	0	0.00
BCJ01 On	10/03/2013	Spot Bond			100.00000	71.09375	100.00000	70.81712			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond			100.00000	28.04940	100.00000	27.98145			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond			100.00000	19.55196	100.00000	19.50460			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
BCP63UOn	07/12/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond			100.00000	4.15959	100.00000	4.15044			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			100.00000	9.73134	100.00000	9.71287			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			100.00000	10.86613	100.00000	10.84552			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			100.00000	11.62657	100.00000	11.60084			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			100.00000	30.94225	100.00000	30.86730			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond			100.00000	67.89989	100.00000	67.73540			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	41.28105	100.00000	41.18104			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A On	08/02/2014	Spot Bond			100.00000	40.84486	100.00000	40.74590			0.00	0	0.00
BD311B On	04/07/2013	Spot Bond			100.00000	68.61700	100.00000	68.45078			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	42.44223	100.00000	42.33941			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	68.12930	100.00000	67.96426			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	7.43487	100.00000	7.41667			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	26.69706	100.00000	26.63167			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	24.02915	100.00000	23.95413			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	58.29717	100.00000	58.16884			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	11.51672	100.00000	11.48882			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	11.57362	100.00000	11.54558			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.74428	100.00000	11.71583			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	12.31319	100.00000	12.28336			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	12.88210	100.00000	12.85090			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	14.47505	100.00000	14.43999			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	4.14934	100.00000	4.13929			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.61920	100.00000	9.59590			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	10.01396	100.00000	9.98969			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	10.18313	100.00000	10.15847			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A4	On	30/10/2016	Spot Bond			100.00000	10.23953	100.00000	10.21473			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	10.91625	100.00000	10.88981			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	11.81854	100.00000	11.78991			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.59824	100.00000	2.59194			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.59824	100.00000	2.59194			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	8.58558	100.00000	8.56455			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	9.13925	100.00000	9.11687			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.29025	100.00000	9.26750			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	103.24225	8.00000	103.21988			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	9.74326	100.00000	9.71939			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	9.78199	100.00000	9.75803			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	2.31904	100.00000	2.31337			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	2.31904	100.00000	2.31337			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	31.32130	100.00000	31.25235			2,000,000,000.00	20,000	9,900,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	64.60177	1,000.00000	63.47826			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC25	On	25/01/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	55.61032	100.00000	55.50482			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.82862	100.00000	11.79995			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.91887	100.00000	6.90212			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.30173	100.00000	7.28405			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.84928	100.00000	11.82058			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.19042	100.00000	12.16090			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.81068	100.00000	12.77964			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.39507	100.00000	15.35777			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.30265	100.00000	14.26800			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	56.00826	100.00000	55.87109			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	66.08276	100.00000	65.92266			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	86.33799	100.00000	86.14042			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	37.29326	100.00000	37.17555			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.37718	100.00000	7.35931			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	93.01925	100.00000	92.78786			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	33.88738	100.00000	33.81280			700,000,000.00	7,000	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	22.63306	100.00000	22.58324			800,000,000.00	8,000	8,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On	29/01/2017	Spot Bond			100.00000	14.10845	100.00000	14.07428			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	30.31275	100.00000	30.23932			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	19.24382	100.00000	19.20145			1,800,000,000.00	18,000	10,700,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	116.10636	8.00000	116.08120			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.38305	100.00000	13.35064			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	119.16359	8.00000	119.13819			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.20653	100.00000	18.14969			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.72758	100.00000	14.69516			1,900,000,000.00	19,000	10,411,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.39968	100.00000	0.39792			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	151.58157	4.00000	151.54927			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.56376	100.00000	15.52931			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.72910	100.00000	14.69649			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.46768	100.00000	11.44202			98,000,000,000.00	980,000	32,490,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	12.98424	100.00000	12.95244			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	98.02923	12.05000	98.00825			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	90.15452	100.00000	89.94038			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	36.82837	100.00000	36.73915			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	26.31733	100.00000	26.25357			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR9	On	15/11/2012	Spot Bond			100.00000	89.93305	100.00000	89.71634			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.76655	100.00000	18.70732			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	82.45118	100.00000	82.26796			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	83.42851	100.00000	83.24270			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	30.85572	100.00000	30.78016			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	55.57398	100.00000	55.43787			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	71.39883	100.00000	71.24081			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	71.39883	100.00000	71.24081			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	71.39883	100.00000	71.24081			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	71.39883	100.00000	71.24081			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	55.57398	100.00000	55.43787			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	55.57398	100.00000	55.43787			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	58.91488	100.00000	58.77060			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	55.59880	100.00000	55.46263			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	55.35058	100.00000	55.21502			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	55.15199	100.00000	55.01693			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	59.49476	100.00000	59.35064			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	21.96377	100.00000	21.91056			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN127 On	01/07/2013	Spot Bond			100.00000	66.09345	100.00000	65.93333			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.82345	100.00000	21.77057			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	55.35058	100.00000	55.21502			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	55.17682	100.00000	55.04169			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.56519	100.00000	22.51052			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	59.61262	100.00000	59.46820			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	59.43689	100.00000	59.29290			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	59.38414	100.00000	59.23871			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	55.64845	100.00000	55.51216			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	55.47469	100.00000	55.33882			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	55.52434	100.00000	55.38835			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	53.14351	100.00000	53.02459			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	105.97612	13.64000	105.93792			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	50.86924	100.00000	50.75540			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	61.10651	100.00000	60.95848			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	87.58601	100.00000	87.37993			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	39.54225	100.00000	39.44541			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	39.20027	100.00000	39.10427			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157 On	20/12/2013	Spot Bond			100.00000	39.20027	100.00000	39.10427			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	65.05510	100.00000	64.89750			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	22.30736	100.00000	22.25332			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.08972	100.00000	16.05032			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.91304	100.00000	15.87406			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.35089	100.00000	35.26526			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.35089	100.00000	35.26526			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.35089	100.00000	35.26526			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.35089	100.00000	35.26526			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.35089	100.00000	35.26526			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.35089	100.00000	35.26526			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	12.58682	100.00000	12.55599			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.35089	100.00000	35.26526			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	87.43536	100.00000	87.22964			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	65.99663	100.00000	65.83675			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	66.23965	100.00000	66.07919			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	66.08240	100.00000	65.92232			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	66.08240	100.00000	65.92232			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178 On	15/04/2014	Spot Bond			100.00000	33.29811	100.00000	33.21744			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.05805	100.00000	12.02853			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66761	100.00000	66.66760			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66761	100.00000	66.66760			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.64068	100.00000	12.60972			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.34735	100.00000	12.32017			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.64068	100.00000	12.60972			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.03312	100.00000	11.00639			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	32.80905	100.00000	32.72870			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	34.25837	100.00000	34.17447			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.26105	2.76000	100.25358			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.48641	100.00000	13.45374			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.21937	2.76000	106.20282			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.60480	8.25000	100.58233			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	34.27404	100.00000	34.19010			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.64068	100.00000	12.60972			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	12.64068	100.00000	12.60972			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.61678	100.00000	3.60840			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN199 On	13/09/2016	Spot Bond			2.40000	110.82866	2.40000	110.81238			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	12.84640	100.00000	12.81493			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	82.09831	100.00000	81.91708			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	82.62617	100.00000	82.44215			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	56.15979	100.00000	56.02225			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	40.16465	100.00000	40.06629			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	23.24793	100.00000	23.19160			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	23.34184	100.00000	23.28530			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.78573	8.52000	103.76207			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.57637	100.00000	23.51926			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	23.47176	100.00000	23.41490			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.66426	100.00000	10.63842			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.66426	100.00000	10.63842			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.76913	8.64500	103.74514			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	103.76913	8.64500	103.74514			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	33.86710	100.00000	33.78416			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	35.49487	100.00000	35.40794			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	14.10663	100.00000	14.07541			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226 On	20/12/2016	Spot Bond			100.00000	9.72397	100.00000	9.70015			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	10.57915	100.00000	10.55324			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	55.80821	100.00000	55.67153			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	55.82837	100.00000	55.69164			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	23.04501	100.00000	22.98919			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	23.04501	100.00000	22.98919			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	36.37511	100.00000	36.30230			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	92.44975	100.00000	92.22148			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	65.45991	100.00000	65.30134			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	65.45991	100.00000	65.30134			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.19184	100.00000	14.16344			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.65617	100.00000	9.63278			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	89.55659	100.00000	89.34234			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	9.73426	100.00000	9.71478			0.00	0	0.00
CLN240 On	24/02/2015	Spot Bond			100.00000	20.73858	100.00000	20.68834			0.00	0	0.00
CLN241 On	24/02/2017	Spot Bond			100.00000	9.90246	100.00000	9.87848			0.00	0	0.00
CLN242 On	24/02/2019	Spot Bond			9.35000	100.84785	9.35000	100.82281			0.00	0	0.00
CLN243 On	24/02/2019	Spot Bond			9.35000	100.84785	9.35000	100.82281			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN244	On	25/02/2015	Spot Bond			100.00000	20.68834	100.00000	20.63822			0.00	0	0.00
CLN245	On	25/02/2015	Spot Bond			100.00000	20.70710	100.00000	20.65694			0.00	0	0.00
CLN246	On	24/02/2017	Spot Bond			100.00000	14.41387	100.00000	14.37895			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			100.00000	14.36080	100.00000	14.32601			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.00000	19.51891	100.00000	19.47110			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	14.11665	100.00000	14.08245			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	19.46498	100.00000	19.41732			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	19.46498	100.00000	19.41732			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	19.46498	100.00000	19.41732			0.00	0	0.00
CLN253	On	26/03/2015	Spot Bond			100.00000	19.46498	100.00000	19.41732			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	19.46498	100.00000	19.41732			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	19.62121	100.00000	19.57316			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	9.51336	100.00000	9.49005			0.00	0	0.00
CLN257	On	26/03/2017	Spot Bond			100.00000	9.51336	100.00000	9.49005			0.00	0	0.00
CLN258	On	26/03/2017	Spot Bond			100.00000	9.51336	100.00000	9.49005			0.00	0	0.00
CLN259	On	26/03/2017	Spot Bond			100.00000	9.51336	100.00000	9.49005			0.00	0	0.00
CLN260	On	26/03/2017	Spot Bond			100.00000	9.51336	100.00000	9.49005			0.00	0	0.00
CLN261	On	26/03/2017	Spot Bond			100.00000	9.51336	100.00000	9.49005			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262 On	26/03/2019	Spot Bond			9.65000	100.02604	9.65000	100.00000			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	28.43765	100.00000	28.36800			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	28.61593	100.00000	28.54661			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	65.38410	100.00000	65.17996			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	37.85990	100.00000	37.76718			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	37.85990	100.00000	37.76718			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	8.96260	100.00000	8.93461			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	10.11398	100.00000	10.08921			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	13.56466	100.00000	13.53180			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	11.61796	100.00000	11.58950			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	8.40947	100.00000	8.38888			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	8.35934	100.00000	8.33886			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	8.40947	100.00000	8.38888			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	10.17392	100.00000	10.14215			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			100.00000	11.92240	100.00000	11.88518			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.00000	11.88518	100.00000	11.84807			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.00000	8.38941	100.00000	8.36887			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.00000	17.68920	100.00000	17.64587			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN280	On	07/06/2017			100.00000	10.04817	100.00000	10.01645			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	15.88378	100.00000	16.40328			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	14.05127	100.00000	16.68946			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	16.15245	100.00000	16.10147			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	10.69187	100.00000	10.65812			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	10.69187	100.00000	10.65812			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	10.69187	100.00000	10.65812			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	10.69187	100.00000	10.65812			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	10.55076	100.00000	10.50436			0.00	0	0.00
CLN289	On	30/08/2017			100.00000	1.96192	100.00000	1.95329			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	18.85250	100.00000	18.81100			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	18.85250	100.00000	18.81100			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	0.00033	100.00000	0.00033			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	67.19520	100.00000	67.04648			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	84.86535	100.00000	84.67070			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	84.85489	100.00000	84.66027			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	107.26659	100.00000	107.05439			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	102.34632	100.00000	102.11154			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On	07/03/2013	Spot Bond			100.00000	84.84443	100.00000	84.64983			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	70.34577	100.00000	70.21229			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	62.44707	100.00000	62.29579			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	62.44707	100.00000	62.29579			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.58606	100.00000	8.56525			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	68.50359	100.00000	68.35198			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	68.51908	100.00000	68.36743			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	84.85489	100.00000	84.66027			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	84.85489	100.00000	84.66027			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.67845	100.00000	13.64496			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	0.00037	100.00000	0.00037			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	71.08262	100.00000	70.92529			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.62657	100.00000	11.60084			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00204	100.00000	0.00203			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00227	100.00000	0.00226			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.96721	100.00000	11.94457			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.96721	100.00000	11.94457			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03 On	10/10/2016	Spot Bond			100.00000	12.07449	100.00000	12.04524			0.00	0	0.00
CLNF04 On	10/10/2016	Spot Bond			100.00000	12.07449	100.00000	12.04524			0.00	0	0.00
CLNF05 On	20/09/2016	Spot Bond			100.00000	11.01436	100.00000	10.98739			0.00	0	0.00
CLNF06 On	20/12/2016	Spot Bond			100.00000	9.27649	100.00000	9.25376			0.00	0	0.00
CLNF07 On	20/06/2017	Spot Bond			100.00000	8.60999	100.00000	8.58891			0.00	0	0.00
CLNF08 On	10/07/2013	Spot Bond			100.00000	66.21829	100.00000	66.01155			0.00	0	0.00
CLNF09 On	20/06/2017	Spot Bond			100.00000	8.71026	100.00000	8.68893			0.00	0	0.00
CLNF10 On	24/07/2017	Spot Bond			100.00000	11.55280	100.00000	11.50144			0.00	0	0.00
COJ02 On	15/09/2016	Spot Bond			100.00000	15.75541	100.00000	15.72016			0.00	0	0.00
COJ03 On	26/04/2013	Spot Bond			100.00000	70.09806	100.00000	69.94293			0.00	0	0.00
COJ04 On	05/06/2018	Spot Bond			100.00000	12.48905	100.00000	12.46140			0.00	0	10,000.00
COJ05 On	05/06/2023	Spot Bond			100.00000	15.72719	100.00000	15.69239			0.00	0	339,547,000.00
COJ06 On	09/12/2015	Spot Bond			100.00000	20.46023	100.00000	20.41494			0.00	0	100,000.00
COJ07 On	23/03/2021	Spot Bond			100.00000	10.96840	100.00000	10.94385			0.00	0	0.00
COJ10C On	18/01/2013	Spot Bond			100.00000	80.83643	100.00000	80.66766			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.48843	5.86800	103.47217			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	99.52579	7.17500	99.50656			0.00	0	0.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.59660	100.00000	9.57336			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On	01/03/2015	Spot Bond			100.00000	20.46489	100.00000	20.41477			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	18.87968	100.00000	18.79665			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.00000	85.94034	100.00000	85.74368			0.00	0	0.00
DEN37U	On	28/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
DENG26	On	28/09/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	70.61133	100.00000	70.45463			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
DENG36	On	28/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
DENG38	On	28/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
DENG39	On	28/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
DENG40	On	28/09/2012	Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	3.37518	100,000.00000	3.15465			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	26.95733	100.00000	26.83879			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.00000	47.35907	100.00000	46.35912			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	53.80727	100.00000	53.68884			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	23.06310	100.00000	23.01207			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.80539	100.00000	10.78161			7,700,000,000.00	77,000	79,715,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.72632	100.00000	10.70270			250,000,000,000.00	2,500,000	188,350,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	97.39919	100.00000	97.14423			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	15.45609	100.00000	15.42207			200,000,000,000.00	2,000,000	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	15.45742	100.00000	15.41997			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	22.38240	100.00000	22.31175			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	9.44258	100.00000	9.41277			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	3.98359	100.00000	3.97101			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.68058	100.00000	1.67527			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	16.43351	100.00000	16.39581			0.00	0	80,000,000.00
EL28	On	02/05/2028	Spot Bond			2.55000	103.40068	2.55000	103.38519			0.00	0	26,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	12.23506	100.00000	12.20813			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	11.20512	100.00000	11.18005			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	119.28315	8.00000	119.25773			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.94818	100.00000	15.90954			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	90.29352	100.00000	90.07647			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ181U	On	03/12/2012			100.00000	86.79523	100.00000	86.59478			0.00	0	0.00
EQ182U	On	11/12/2012			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
EQ183U	On	24/01/2013			100.00000	75.41322	100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	29.32950	100.00000	29.26257			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	24.96570	100.00000	24.91075			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	18.50952	100.00000	18.46419			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	9.96358	100.00000	9.93247			0.00	0	0.00
ERS3A7	On	17/11/2012			100.00000	89.31423	100.00000	89.10004			0.00	0	0.00
ERS3A8	On	17/11/2014			100.00000	22.06913	100.00000	22.01567			0.00	0	0.00
ERS3B1	On	17/11/2012			100.00000	89.57745	100.00000	89.36264			0.00	0	0.00
ERS3B2	On	17/08/2014			100.00000	29.20918	100.00000	29.13841			0.00	0	0.00
ERS3C1	On	17/11/2012			100.00000	89.68713	100.00000	89.47204			0.00	0	0.00
ERS3C2	On	17/08/2014			100.00000	29.90751	100.00000	29.83506			0.00	0	0.00
ERSA10	On	17/08/2013			100.00000	59.85484	100.00000	59.70984			0.00	0	0.00
ERSA11	On	17/08/2014			100.00000	28.72908	100.00000	28.65947			0.00	0	0.00
ERSA12	On	17/08/2015			100.00000	16.12669	100.00000	16.08763			0.00	0	0.00
ERSA13	On	17/08/2013			100.00000	59.87101	100.00000	59.72597			0.00	0	0.00
ES15	On	30/08/2015			100.00000	16.86889	100.00000	16.83135			0.00	0	60,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	104.03216	9.25000	104.00646			275,409,500,000.00	29,774,000	517,200,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.71153	10.00000	101.68457			0.00	0	277,043,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	99.89487	7.85000	99.87385			416,050,000.00	53,000	61,311,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	100.24437	7.50000	100.22398			667,500,000.00	89,000	576,589,000.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	17.32464	100.00000	17.24845			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.00000	84.61944	100.00000	84.42885			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.71957	100.00000	11.69117			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.40458	100.00000	11.37695			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	60.52505	100.00000	60.37843			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	60.66046	100.00000	60.51351			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.60987	8.37500	100.58721			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	61.33752	100.00000	61.18893			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	27.71028	100.00000	27.64828			1,500,000,000.00	15,000	17,200,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	11.14551	100.00000	11.12084			200,000,000,000.00	2,000,000	1,000,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	91.63962	100.00000	91.41335			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	85.10898	100.00000	84.91378			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.47719	100.00000	9.45398			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.43655	100.00000	7.41834			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On	25/01/2017	Spot Bond			100.00000	10.70695	100.00000	10.68101			760,000,000,000.00	7,600,000	3,800,000.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	15.47195	100.00000	15.43771			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	8.54711	100.00000	9.05565			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	42.76714	100.00000	42.66956			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	68.29454	100.00000	68.14339			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	58.52148	100.00000	58.39267			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.51776	100.00000	3.50973			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	7.05990	100.00000	7.04428			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	2.58311	100.00000	2.57740			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.42172	100.00000	4.41193			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	21.66870	100.00000	21.62021			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	21.66870	100.00000	21.62021			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	21.66870	100.00000	21.62021			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.34604	100.00000	0.34538			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02302	100.00000	0.02298			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02122	100.00000	0.02118			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	36.30762	100.00000	36.22727			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	63.24218	100.00000	63.08898			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101	On	24/02/2017			100.00000	13.90435	100.00000	13.87067			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	42.20850	100.00000	42.12402			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	39.03838	100.00000	38.96024			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	13.56466	100.00000	13.53180			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	13.56466	100.00000	13.53180			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	9.91866	100.00000	9.89437			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	13.36298	100.00000	13.33061			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	10.06384	100.00000	10.03920			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	58.76810	100.00000	58.62573			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	13.06794	100.00000	13.03593			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	8.76040	100.00000	8.73894			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	9.58257	100.00000	9.55910			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	28.95219	100.00000	28.88128			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	9.26685	100.00000	9.23436			0.00	0	0.00
FRC116	On	20/06/2017			100.00000	8.89594	100.00000	8.86108			0.00	0	0.00
FRC117	On	15/06/2016			100.00000	12.91889	100.00000	12.88725			0.00	0	0.00
FRC118	On	20/06/2017			100.00000	9.56251	100.00000	9.53910			0.00	0	0.00
FRC119	On	20/06/2017			100.00000	11.46756	100.00000	11.43947			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC120 On	20/06/2017	Spot Bond			100.00000	12.31981	100.00000	12.28964			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.13138	100.00000	9.10901			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	10.31451	100.00000	10.28925			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	13.51296	100.00000	13.47987			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.80835	100.00000	10.77423			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.88178	100.00000	7.84677			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.56714	100.00000	12.52748			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	14.79184	100.00000	14.74514			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.47226	100.00000	11.43605			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.17111	100.00000	12.13271			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.10462	100.00000	14.06010			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.16117	100.00000	13.11963			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	14.67536	100.00000	14.62904			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.51399	100.00000	15.46501			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.06968	100.00000	14.02527			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.24439	100.00000	14.19944			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.34583	100.00000	12.30686			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	12.71856	100.00000	12.67841			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138	On	20/09/2017			100.00000	14.97819	100.00000	14.93092			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	14.80348	100.00000	14.75676			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	14.32592	100.00000	14.28071			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	15.00149	100.00000	14.95414			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	12.86997	100.00000	12.82935			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	11.51885	100.00000	11.48249			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	9.84160	100.00000	9.81053			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	15.66541	100.00000	15.61596			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	29.29364	100.00000	29.20118			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	19.42815	100.00000	19.36682			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	2.96832	100.00000	2.95436			0.00	0	0.00
FRC149	On	20/09/2015			100.00000	8.86403	100.00000	8.83606			0.00	0	0.00
FRC150	On	20/09/2017			100.00000	1.57761	100.00000	1.57263			0.00	0	0.00
FRC151	On	20/09/2017			100.00000	1.50925	100.00000	1.49768		3,940,000,000,000.00	39,400,000	10,000,000.00	
FRC17	On	03/06/2014			100.00000	36.90426	100.00000	36.82259			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	31.85428	100.00000	31.77711			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	16.10832	100.00000	16.06887			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	13.16365	100.00000	13.13141			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	44.41498	100.00000	44.30739			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.60336	6.90500	100.58455			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.13200	100.00000	9.10963			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	65.92290	100.00000	65.76319			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	26.66088	100.00000	26.59558			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	9.98446	100.00000	9.96027			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.91679	5.87500	100.90092			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.46587	100.00000	11.43778			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.55420	100.00000	11.52590			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.16247	100.00000	5.15110			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	25.33455	100.00000	25.28648			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.73085	100.00000	4.72044			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.61930	100.00000	6.60473			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	9.49729	100.00000	9.47927			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	82.88609	100.00000	82.70190			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	11.15007	100.00000	11.12305			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.00908	100.00000	15.96987			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On	15/06/2016	Spot Bond			100.00000	15.68118	100.00000	15.64277			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.08144	100.00000	14.04695			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.45989	4.73000	106.43768			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	83.27833	100.00000	83.09326			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.28016	100.00000	14.24519			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.12732	100.00000	9.10496			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.22117	100.00000	10.19614			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.10042	100.00000	23.04384			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	11.69289	100.00000	11.66424			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.31501	100.00000	11.28730			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	82.49589	100.00000	82.31257			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	82.48573	100.00000	82.30244			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	85.39058	100.00000	85.23245			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	85.39228	100.00000	85.23414			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	85.39902	100.00000	85.24088			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	82.45352	100.00000	82.26988			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.84835	100.00000	9.82864			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.08315	100.00000	14.05495			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On	20/03/2017	Spot Bond			100.00000	9.83843	100.00000	9.81873			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	21.61342	100.00000	21.57016			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.63750	100.00000	14.60820			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	13.98927	100.00000	13.95538			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	61.79308	100.00000	61.64339			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	64.28341	100.00000	64.12768			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	61.86576	100.00000	61.71588			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	64.36167	100.00000	64.20576			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	62.04463	100.00000	61.89433			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	62.10054	100.00000	61.95010			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	62.68748	100.00000	62.53562			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	63.40859	100.00000	63.25497			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	63.86137	100.00000	63.70667			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.59572	100.00000	21.54566			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	57.86037	100.00000	57.71867			390,000,000,000.00	3,900,000	1,300,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	31.58876	100.00000	31.51224			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	18.01425	100.00000	17.95800			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	14.08967	100.00000	14.05554			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.75216	100.00000	9.72171			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.12410	100.00000	8.10443			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.75831	100.00000	10.73790			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	7.05990	100.00000	7.04428			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	7.05990	100.00000	7.04428			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	7.05990	100.00000	7.04428			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.17478	100.00000	3.16779			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.94309	100.00000	7.92385			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.43308	100.00000	3.42525			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.92188	100.00000	12.89058			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.56638	100.00000	11.53836			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	94.36809	100.00000	94.12797			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	62.99493	100.00000	62.84233			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.83740	100.00000	7.81842			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	38.07605	100.00000	37.98280			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.85423	2.00000	103.84020			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	65.53738	100.00000	65.37862			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	82.11031	100.00000	81.92825			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS67	On	25/05/2013	Spot Bond			100.00000	58.06144	100.00000	57.88017			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.88161	100.00000	0.87886			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	13.99536	100.00000	13.95119			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	56.03129	100.00000	55.85444			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	55.32722	100.00000	55.15258			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.77121	100.00000	7.74694			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.83465	100.00000	17.77835			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	8.67680	100.00000	8.64941			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	27.23065	100.00000	27.14470			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.91832	100.00000	15.86808			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	32.83793	100.00000	32.69194			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	58.94975	100.00000	58.68477			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.16781	100.00000	28.10477			400,000,000.00	4,000	1,900,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.38011	100.00000	21.33227			3,000,000,000.00	30,000	1,900,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	96.98467	9.00000	96.96109			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	102.29337	8.00000	102.27120			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	16.16425	100.00000	16.12848			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	102.19241	9.00000	102.17599			162,000,000.00	18,000	4,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			100.00000	13.69103	100.00000	13.66073			246,000,000,000.00	2,460,000	1,230,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.30705	100.00000	10.28437			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.55642	100.00000	11.53084			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.46362	100.00000	13.43065			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	18.42770	100.00000	18.37017			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	104.37187	9.48500	104.34545			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	73.70463	100.00000	73.56262			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			13,500,000.00	135	45.00
GPT11	On	29/01/2013	Spot Bond			100.00000	79.02736	100.00000	78.86607			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	74.46422	100.00000	74.32102			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	94.13194	100.00000	93.89602			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	88.77181	100.00000	88.55943			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
GRB88	On	25/10/2013	Spot Bond			100.00000	58.66806	100.00000	58.41006			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD164	On	18/01/2013			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.73132	100.00000	8.71017			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.89138	100.00000	10.86500			0.00	0	0.00
GRN1A1	On	18/11/2012			100.00000	88.80464	100.00000	88.59218			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	88.82652	100.00000	88.61401			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	88.88122	100.00000	88.66858			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	89.07816	100.00000	88.86506			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	20.08033	100.00000	20.03116			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.83373	100.00000	10.80749		200,000,000,000.00	2,000,000	1,000,000.00	
GRT03	On	15/10/2015			100.00000	14.52238	100.00000	14.48719			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	10.15660	100.00000	10.13173			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	22.17242	100.00000	22.11870			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	10.96286	100.00000	10.93602			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On	18/07/2015	Spot Bond			100.00000	20.63011	100.00000	20.53938			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.00000	8.72262	100.00000	8.68384			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	97.30418	100.00000	97.05275			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	63.89849	100.00000	63.74369			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	63.89849	100.00000	63.74369			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	56.97988	100.00000	56.87208			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	62.98511	100.00000	62.86561			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	64.73703	100.00000	64.58020			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	18.00599	100.00000	17.96236			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	19.64711	100.00000	19.59952			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	64.03729	100.00000	63.88215			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	64.88161	100.00000	64.72442			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	18.38513	100.00000	18.34059			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	20.02626	100.00000	19.97774			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			100.00000	64.21656	100.00000	64.06099			0.00	0	0.00
HMS1D3	On	19/07/2013	Spot Bond			100.00000	65.14185	100.00000	64.98403			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D4On	19/07/2015	Spot Bond				100.00000	18.87259	100.00000	18.82686			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	20.51372	100.00000	20.46402			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	64.85269	100.00000	64.69558			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	65.48883	100.00000	65.33018			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	19.46838	100.00000	19.42122			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	65.63340	100.00000	65.47440			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	66.79000	100.00000	66.62821			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	11.23542	100.00000	11.21068			2,700,000,000.00	27,000	30,000,444.00
HWAY23On	07/12/2023	Spot Bond				100.00000	7.05990	100.00000	7.04428			46,000,000,000.00	460,000	97,230,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	7.05391	100.00000	7.03829			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.51111	100.00000	10.48798			700,000,000.00	7,000	24,007,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.51111	100.00000	10.48798			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				2.00000	100.97797	2.00000	100.96432			2,994,319,952,000.00	497,159,976	540,000,988.00
I2038	On 31/01/2038	Spot Bond				2.25000	101.01734	2.25000	101.00302			1,280,929,936,500.00	569,302,194	333,306,000.00
I2050	On 31/12/2050	Spot Bond				2.50000	101.13403	2.50000	101.11857			501,255,515,000.00	200,502,206	127,787,000.00
IBC01	On 16/03/2015	Spot Bond				100.00000	18.10232	100.00000	18.06798			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	83.78830	100.00000	83.59959			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond				100.00000	84.89695	100.00000	84.70313			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On	12/03/2015	Spot Bond			100.00000	22.91289	100.00000	22.86162			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	84.09744	100.00000	83.90675			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	20.27955	100.00000	20.22988			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	17.26077	100.00000	17.21895			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	66.38219	100.00000	66.22139			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	38.45609	100.00000	38.36191			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	38.12596	100.00000	38.03258			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	36.76210	100.00000	36.67984			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	15.20958	100.00000	15.17554			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	11.33115	100.00000	11.30580			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	37.75119	100.00000	37.66763			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.48705	100.00000	30.41319			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	28.48531	100.00000	28.41630			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.33119	1.75000	106.31755			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	100.88471	8.27000	100.86250			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	21.34739	100.00000	21.29568			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.80557	100.00000	9.78182			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.72282	100.00000	5.71022			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36	On	31/01/2022	Spot Bond			100.00000	3.17478	100.00000	3.16779			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.37120	100.00000	16.32008			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	7.89765	100.00000	7.87299			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	99.88288	8.76500	99.85947			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	15.96608	100.00000	15.91569			0.00	0	20,000,000.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.38306	100.00000	9.35345			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	67.46165	100.00000	67.31316			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	19.05829	100.00000	19.01611			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	19.05829	100.00000	19.01611			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.78139	5.00000	100.76787			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	12.45592	100.00000	12.41229			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	12.26991	100.00000	12.22694			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	23.71302	100.00000	23.66055			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	23.16013	100.00000	23.10403			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	23.16013	100.00000	23.10403			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.56459	100.00000	11.52849			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.53019	100.00000	7.51175			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	65.88438	100.00000	65.53381			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN02E	On	06/08/2013	Spot Bond			100.00000	63.20645	100.00000	62.92233			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	61.09873	100.00000	60.82101			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.46606	100.00000	21.41803			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	53.35496	100.00000	53.10105			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	66.42902	100.00000	66.28280			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	16.16028	100.00000	16.12114			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	100.93673	100.00000	100.66612			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	99.07246	100.00000	98.81174			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	97.27581	100.00000	97.02445			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	48.25232	100.00000	48.14523			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	66.66668	100.00000	66.66667			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND241	On	09/10/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			13,200,000,000,000.00	132,000,000	44,000,000.00
IND242	On	16/10/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			300,000,000,000.00	3,000,000	1,000,000.00
IND247	On	20/11/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			1,000,000,000,000.00	10,000,000	10,000,000.00
IND302	On	08/01/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND310	On	05/03/2013	Spot Bond			100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	66.97248	100.00000	66.84982			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	1.95058	100,000.00000	1.91401			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND328	On	04/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	53.74154	100.00000	53.63958			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	53.03187	100.00000	52.93126			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	52.33157	100.00000	52.23228			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	51.64052	100.00000	51.54254			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	50.95859	100.00000	50.86191			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	38.82580	100.00000	37.53584			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	35.14551	100.00000	34.40345			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	33.56666	100.00000	33.04726			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	32.69001	100.00000	32.29081			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	32.13250	100.00000	31.80843			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	31.74674	100.00000	31.47405			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND346	On	12/11/2013	Spot Bond			100.00000	31.46399	100.00000	31.22863			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	31.24785	100.00000	31.04084			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	31.07727	100.00000	30.89251			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	30.93922	100.00000	30.77240			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	30.82520	100.00000	30.67315			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	30.72944	100.00000	30.58976			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	61.15445	100.00000	60.88552			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	84.37099	100.00000	83.99600			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	60.26254	100.00000	60.11654			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	17.20652	100.00000	17.16484			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.81728	100.00000	18.77170			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.54218	100.00000	17.49968			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	91.16822	100.00000	90.95370			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	84.85726	100.00000	84.66309			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.65729	100.00000	8.63609			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	74.42414	100.00000	74.28101			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING135	On	10/12/2014	Spot Bond			100.00000	22.63584	100.00000	22.58041			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	10.23054	100.00000	10.20547			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	83.51392	100.00000	83.32666			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	71.15019	100.00000	70.87759			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	101.00651	6.50000	100.99469			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	67.01935	100.00000	66.81011			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	64.89442	100.00000	64.69181			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	85.60820	100.00000	85.41139			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	84.66088	100.00000	84.46847			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	9.69995	100.00000	9.66933			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	96.82540	100.00000	96.06299			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	22.51014	100.00000	22.36345			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	71.93676	100.00000	71.65354			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.00000	48.58686	100.00000	48.37086			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.00000	68.93939	100.00000	68.67925			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.00000	68.67925	100.00000	68.42105			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	92.85660	100.00000	92.62445			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On	30/04/2013	Spot Bond			100.00000	62.31826	100.00000	62.16729			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	42.38032	100.00000	42.27765			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	42.38032	100.00000	42.27765			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	44.99391	100.00000	44.88491			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	43.64894	100.00000	43.54205			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	24.48790	100.00000	24.42858			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.90861	100.00000	21.85554			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	40.05750	100.00000	39.95940			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.88994	100.00000	17.83408			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.13412	100.00000	12.09624			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.75122	100.00000	9.72078			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	104.00770	8.80000	103.98323			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	40.33297	100.00000	40.24418			1,300,000,000.00	13,000	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	13.90195	100.00000	13.86827			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	16.19882	100.00000	16.16316			1,600,000,000.00	16,000	14,800,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.29434	100.00000	22.24033			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.42742	100.00000	16.38719			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	22.80961	100.00000	22.75912			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	9.21159	100.00000	9.18903			0.00	0	5,000,000.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.26370	100.00000	8.24346			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.43140	2.75000	100.42394			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.92706	2.60000	102.91139			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	53.21472	100.00000	52.96729			0.00	0	3,000,000.00
IV022	On	02/04/2022	Spot Bond			100.00000	6.93512	100.00000	6.91347			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	11.44081	100.00000	11.39050			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	10.25456	100.00000	10.20946			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.36623	100.00000	0.36460			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.00000	0.00594	100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	75.12399	100.00000	74.95773			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	66.03951	100.00000	65.87953			52,000,000,000.00	520,000	130,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	20.04063	100.00000	19.99652			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.77755	100.00000	10.75144			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.82499	2.60000	101.80622			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA208	On	23/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	51.92295	100.00000	51.80772			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278		400,000,000,000.00	0.00	4,000,000	4,000,000.00
IVA301	On	03/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA304	On	24/01/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	64.73432	100.00000	64.61151			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA322	On	15/05/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	52.83083	100.00000	52.73060			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	52.13319	100.00000	52.03428			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	51.44475	100.00000	51.34715			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	50.76541	100.00000	50.66910			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	44.54330	100.00000	44.44444			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA340	On	03/10/2013	Spot Bond			100.00000	37.35509	100.00000	36.28874			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	34.57870	100.00000	33.91746			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	33.26887	100.00000	32.79058			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	32.50691	100.00000	32.13250			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	32.00865	100.00000	31.70113			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	31.65744	100.00000	31.39656			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	31.39656	100.00000	31.17006			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	31.19515	100.00000	30.99502			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	31.03494	100.00000	30.85570			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	30.90448	100.00000	30.74217			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	30.79618	100.00000	30.64788			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	30.70484	100.00000	30.56833			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	65.39882	100.00000	65.24039			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.07756	100.00000	8.05799			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	30.31252	100.00000	30.23909			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	11.53779	100.00000	11.48705			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	95.93594	100.00000	95.43628			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	61.15445	100.00000	60.88552			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF003	On	07/02/2013	Spot Bond			100.00000	84.16091	100.00000	83.79177			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	64.94427	100.00000	64.78694			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	64.56231	100.00000	64.40590			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	78.63821	100.00000	78.47871			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	74.74237	100.00000	74.59863			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.45042	100.00000	2.44105			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	76.90520	100.00000	76.74921			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	68.41100	100.00000	68.25960			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	18.78868	100.00000	18.74732			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	43.51198	100.00000	43.40656			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	19.49102	100.00000	19.44329		200,000,000,000.00	0.00	2,000,000	1,000,000.00
LGL02	On	13/08/2017	Spot Bond			100.00000	15.26798	100.00000	15.21056		4,000,000,000.00	0.00	40,000	8,600,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
MAQ017	On	28/09/2012	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ020On	02/08/2013	Spot Bond			100.00000	60.88552	100.00000	60.61778			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
MAQ024On	11/03/2013	Spot Bond			100.00000	99.99986	100.00000	100.00000			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	65.48494	100.00000	65.32631			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	32.02147	100.00000	31.94390			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	58.43057	100.00000	58.28901			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	27.83543	100.00000	27.76800			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.59359			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	23.44707	100.00000	23.39027		200,000,000,000.00	2,000,000	2,000,000.00	
MBF028 On	16/04/2015	Spot Bond			100.00000	17.42915	100.00000	17.37473		211,000,000,000.00	2,110,000	135,460,000.00	
MBP011 On	30/01/2013	Spot Bond			100.00000	93.46259	100.00000	93.23010			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	93.60425	100.00000	93.37083			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	43.40292	100.00000	43.29778			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	97.52374	100.00000	97.26843			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	87.93170	100.00000	87.72382			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	43.43037	100.00000	43.32517			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19UOn	18/02/2013	Spot Bond			100.00000	89.29379	100.00000	89.08119			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	41.26247	100.00000	41.16252			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.71298	100.00000	31.63615			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	21.91790	100.00000	21.86422			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	21.70587	100.00000	21.65329			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.56538	100.00000	5.55175			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	13.58735	100.00000	13.55407			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	109.23933	8.00000	109.21592			32,000,000.00	4,000	4,000.00
MCB2M On	13/12/2012	Spot Bond			100.00000	83.82304	100.00000	83.63382			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.27469	100.00000	20.22503			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	24.80638	100.00000	24.75148			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	24.84580	100.00000	24.79081			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	10.58360	100.00000	10.56017			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.35159	100.00000	9.33100			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.20087	100.00000	9.18061			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	99.81633	8.59000	99.79339			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	102.10553	9.34000	102.08021			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.25459	10.01000	102.22746			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014	Spot Bond			100.00000	26.69453	100.00000	26.63544			0.00	0	96,600,000.00
MFS1A1	On	20/12/2015	Spot Bond			100.00000	11.43316	100.00000	11.40515			0.00	0	0.00
MFS1A2	On	20/12/2018	Spot Bond			100.00000	6.79452	100.00000	6.77788			0.00	0	0.00
MFS1B	On	20/09/2019	Spot Bond			100.00000	10.64822	100.00000	10.62214			0.00	0	0.00
MGL01	On	15/09/2015	Spot Bond			100.00000	16.98338	100.00000	16.94537			1,100,000,000.00	11,000	26,000,000.00
MIIL01	On	31/05/2015	Spot Bond			100.00000	17.26486	100.00000	17.21036			0.00	0	0.00
MIIL02	On	31/05/2017	Spot Bond			8.78500	102.83481	8.78500	102.81065			0.00	0	0.00
MQB01	On	31/05/2013	Spot Bond			100.00000	58.05456	100.00000	57.91238			0.00	0	0.00
MQB02	On	31/05/2017	Spot Bond			8.00000	104.60092	8.00000	104.57851			72,000,000.00	9,000	9,100,000.00
MTN02	On	13/07/2014	Spot Bond			100.00000	33.02236	100.00000	32.94968			7,800,000,000.00	78,000	4,800,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	20.47465	100.00000	20.42959			0.00	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	13.81947	100.00000	13.78906			1,500,000,000.00	15,000	4,200,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	49.18105	100.00000	49.07220			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
MTNC12	On	20/03/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.44030	100.00000	6.42471			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.11019	100.00000	0.10992			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A205	On	14/08/2020			100.00000	6.74597	100.00000	6.72964			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	6.82934	100.00000	6.81279			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	6.32916	100.00000	6.31382			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	6.39585	100.00000	6.38035			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	6.50699	100.00000	6.49124			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	6.56257	100.00000	6.54668			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	6.62926	100.00000	6.61321			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	6.79600	100.00000	6.77953			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	6.90714	100.00000	6.89041			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	7.02941	100.00000	7.01239			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	7.14057	100.00000	7.12327			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	7.19614	100.00000	7.17871			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	7.86305	100.00000	7.84400			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	8.64112	100.00000	8.62019			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.11019	100.00000	0.10992			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.11019	100.00000	0.10992			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	30.39385	100.00000	30.32022			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	21.65255	100.00000	21.60010			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12B On	20/02/2015	Spot Bond			100.00000	20.48508	100.00000	20.43544			0.00	0	0.00
NBK13B On	21/02/2017	Spot Bond			100.00000	9.27976	100.00000	9.25728		1,700,000,000,000.00	17,000,000	6,000,000.00	
NBK14B On	27/08/2015	Spot Bond			100.00000	16.41734	100.00000	16.34515			0.00	0	0.00
NBK15B On	27/08/2017	Spot Bond			100.00000	9.18084	100.00000	9.14046		300,000,000,000.00	3,000,000	1,500,000.00	
NBK2A On	15/09/2015	Spot Bond			100.00000	18.90436	100.00000	18.86206		1,500,000,000.00	15,000	14,200,000.00	
NBK2B On	15/09/2015	Spot Bond			100.00000	15.69513	100.00000	15.65669			0.00	0	0.00
NBK3A On	09/09/2019	Spot Bond			100.00000	12.17468	100.00000	12.14743		401,400,000,000.00	4,014,000	12,696,000.00	
NBK4 On	28/10/2024	Spot Bond			100.00000	0.02302	100.00000	0.02298			0.00	0	0.00
NBK5B On	19/04/2013	Spot Bond			100.00000	64.75438	100.00000	64.59750			0.00	0	0.00
NBK6A On	19/04/2015	Spot Bond			100.00000	25.15733	100.00000	25.10166			0.00	0	9,400,000.00
NBK6B On	19/04/2015	Spot Bond			100.00000	18.11431	100.00000	18.07043			0.00	0	0.00
NBK7B On	19/04/2020	Spot Bond			100.00000	9.26279	100.00000	9.24035			0.00	0	0.00
NBK8A On	24/03/2014	Spot Bond			100.00000	35.77331	100.00000	35.69326			0.00	0	0.00
NBK8B On	24/03/2014	Spot Bond			100.00000	37.51727	100.00000	37.42539			0.00	0	20,000,000.00
NBK9A On	23/03/2016	Spot Bond			100.00000	14.79695	100.00000	14.76383		2,400,000,000.00	24,000	9,800,000.00	
NBK9B On	23/03/2016	Spot Bond			100.00000	12.09374	100.00000	12.06412			0.00	0	0.00
NBK11 On	31/03/2013	Spot Bond			100.00000	78.11672	100.00000	77.93750			0.00	0	0.00
NCLN17 On	24/01/2013	Spot Bond			100.00000	94.49797	100.00000	94.25935			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN19 On	07/03/2013	Spot Bond			100.00000	85.15822	100.00000	84.96290			0.00	0	0.00
NCLN43 On	28/08/2014	Spot Bond			100.00000	26.46563	100.00000	26.41542			0.00	0	0.00
NCLN44 On	17/09/2014	Spot Bond			100.00000	33.42883	100.00000	33.36541			0.00	0	0.00
NCLN45 On	22/09/2014	Spot Bond			100.00000	25.23851	100.00000	25.19063			0.00	0	0.00
NCLN46 On	20/10/2014	Spot Bond			100.00000	23.93442	100.00000	23.88913			0.00	0	0.00
NCLN48 On	25/02/2015	Spot Bond			100.00000	21.17607	100.00000	21.12477			0.00	0	0.00
NCLN49 On	12/03/2013	Spot Bond			100.00000	84.10986	100.00000	83.91913			0.00	0	0.00
NCLN50 On	25/03/2013	Spot Bond			100.00000	81.80458	100.00000	81.62439			0.00	0	0.00
NCLN51 On	26/03/2013	Spot Bond			100.00000	81.61036	100.00000	81.43100			0.00	0	0.00
NCLN52 On	26/03/2013	Spot Bond			100.00000	81.61036	100.00000	81.43100			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	81.61036	100.00000	81.43100		340,000,000,000.00	3,400,000	1,700,000.00	
NCLN54 On	31/03/2015	Spot Bond			100.00000	17.66462	100.00000	17.62183			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.12330	100.00000	18.93787			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.59718	100.00000	18.55213			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.90230	100.00000	15.86335			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	11.07314	100.00000	11.05219			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.40125	100.00000	12.37087			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.90664	100.00000	10.88600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN64	On	25/01/2016			100.00000	13.84326	100.00000	13.80972			0.00	0	0.00
NCLN65	On	25/01/2016			100.00000	14.56068	100.00000	14.52541			0.00	0	0.00
NCLN66	On	29/01/2016			100.00000	13.76426	100.00000	13.73091			0.00	0	0.00
NCLN67	On	13/07/2016			100.00000	13.36654	100.00000	13.33415			0.00	0	0.00
NCLN68	On	30/01/2013			100.00000	96.98468	100.00000	96.81804			0.00	0	0.00
NCLN69	On	27/05/2016			100.00000	7.89447	100.00000	7.87949			0.00	0	0.00
NCLN70	On	30/08/2013			100.00000	58.02311	100.00000	57.88255			0.00	0	0.00
NCLN71	On	17/03/2014			100.00000	38.49338	100.00000	38.41633			0.00	0	0.00
NCLN72	On	17/03/2014			100.00000	38.42552	100.00000	38.34861			0.00	0	0.00
NCLN73	On	03/07/2015			100.00000	18.54051	100.00000	18.45809			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	10.35644	100.00000	10.31090			0.00	0	0.00
NCLN75	On	20/09/2017			100.00000	1.75058	100.00000	100.00000			0.00	0	0.00
NCLN76	On	20/09/2015			100.00000	13.16872	100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	18.81053	100.00000	18.76843			0.00	0	0.00
NED12A	On	14/12/2012			100.00000	83.58232	100.00000	83.39407			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	86.66896	100.00000	86.47376			0.00	0	0.00
NED6	On	20/09/2013			100.00000	50.69993	100.00000	50.58648			0.00	0	0.00
NED8	On	08/02/2014			100.00000	40.07336	100.00000	39.98514			0.00	0	5,700,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On	06/07/2017	Spot Bond			100.00000	7.58968	100.00000	7.57130			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	20.62364	100.00000	20.57825			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	11.14716	100.00000	11.12015			0.00	0	1,000,000.00
NET41	On	16/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.00000	9.72655	100.00000	9.68331			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	10.43477	100.00000	10.41083			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	10.94917	100.00000	10.92507			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.48392	100.00000	11.45609			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	99.01130	6.82500	98.99309			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	99.81561	6.58500	99.79790			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	58.86176	100.00000	58.71916			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	16.85668	100.00000	16.80405			0.00	0	1,000,000.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.70194	100.00000	11.67359			0.00	0	0.00
NQ1B11	On	22/05/2014	Spot Bond			6.92500	99.85098	6.92500	99.83235			0.00	0	0.00
NQ1B13	On	22/05/2013	Spot Bond			100.00000	59.05347	100.00000	58.91041			0.00	0	0.00
NQ1B14	On	22/05/2015	Spot Bond			100.00000	17.08378	100.00000	17.03044			0.00	0	0.00
NQ1C10	On	22/05/2020	Spot Bond			100.00000	11.91998	100.00000	11.89110			0.00	0	0.00
NQ1C11	On	22/05/2014	Spot Bond			7.32500	99.89255	7.32500	99.87284			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C13On	22/05/2013	Spot Bond			100.00000	59.30908	100.00000	59.16540			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	17.50212	100.00000	17.44747			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	88.15596	100.00000	87.94705			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	59.34635	100.00000	59.20258			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	88.28600	100.00000	88.07679			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	59.55936	100.00000	59.41508			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	88.35102	100.00000	88.14166			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	59.82563	100.00000	59.68070			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	60.17177	100.00000	60.02601			0.00	0	0.00
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.18367	100.00000	9.16142			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	99.18618	8.21500	99.16426			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	57.81252	100.00000	57.68057			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	40.05498	100.00000	39.96681			0.00	0	124,200,000.00
NRA018 On	30/11/2018	Spot Bond			100.00000	16.53261	100.00000	16.49601			0.00	0	7,500,000.00
NRA01UOn	31/03/2013	Spot Bond			100.00000	68.29454	100.00000	68.14339			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	17.07309	100.00000	17.03550			0.00	0	8,400,000.00
NRA023 On	31/05/2023	Spot Bond			100.00000	8.06582	100.00000	8.04732			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	15.94588	100.00000	15.91058			24,000,000,000.00	240,000	12,220,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On	18/04/2013	Spot Bond			100.00000	64.83047	100.00000	64.67341			0.00	0	0.00
NTC10	On	18/04/2014	Spot Bond			100.00000	31.58278	100.00000	31.50626			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	31.41379	100.00000	31.33769			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	11.03929	100.00000	11.01255			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	21.85209	100.00000	21.79915			0.00	0	0.00
NTC14	On	26/07/2013	Spot Bond			100.00000	62.81516	100.00000	62.53893			0.00	0	0.00
NTC15	On	26/07/2015	Spot Bond			100.00000	19.40966	100.00000	19.32431			0.00	0	0.00
OCT1A1	On	18/10/2015	Spot Bond			100.00000	13.24395	100.00000	13.21187			0.00	0	0.00
OCT1A4	On	18/10/2015	Spot Bond			100.00000	13.30008	100.00000	13.26786			0.00	0	0.00
OCT1B1	On	18/10/2015	Spot Bond			100.00000	13.33376	100.00000	13.30146			0.00	0	0.00
OCT1C1	On	18/10/2015	Spot Bond			100.00000	14.14205	100.00000	14.10778			0.00	0	0.00
OCT1D1	On	18/10/2015	Spot Bond			100.00000	15.04014	100.00000	15.00371			0.00	0	0.00
OCT1E1	On	18/10/2015	Spot Bond			100.00000	20.65324	100.00000	20.60320			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	20.00138	100.00000	19.95712			2,700,000,000.00	27,000	110,100,000.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	63.07657	100.00000	62.92376			0.00	0	20,000,000.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	31.03001	100.00000	30.95485			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	62.99231	100.00000	62.83972			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	30.80259	100.00000	30.72797			0.00	0	100,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA10On	30/04/2017	Spot Bond			100.00000	13.10559	100.00000	13.07385			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	93.68082	100.00000	93.44662			0.00	0	904,655,172.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	5.03830	100.00000	5.01614			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	94.05817	100.00000	93.82302			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	12.83679	100.00000	12.81243			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	17.99893	100.00000	17.95532			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	5.84512	100.00000	5.83080			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	55.35968	100.00000	55.18495			0.00	0	0.00
PMM03 On	27/09/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
PNP03 On	21/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
PNP05 On	21/08/2013	Spot Bond			100.00000	51.75664	100.00000	51.64178			0.00	0	0.00
PNP06 On	21/11/2012	Spot Bond			100.00000	89.20122	100.00000	88.98934			0.00	0	0.00
PR2A1F On	15/06/2014	Spot Bond			100.00000	26.72933	100.00000	26.66386			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	86.32578	100.00000	86.13180			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	83.36324	100.00000	83.17591			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	55.53082	100.00000	55.39481			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	55.68159	100.00000	55.54521			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	55.87759	100.00000	55.74074			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1B	On	15/12/2012	Spot Bond			100.00000	83.40435	100.00000	83.21693			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	26.86769	100.00000	26.80189			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	86.51281	100.00000	86.31840			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	55.93288	100.00000	55.79589			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	56.18919	100.00000	56.05157			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	83.47628	100.00000	83.28870			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	27.17697	100.00000	27.11041			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	56.38519	100.00000	56.24710			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	83.66124	100.00000	83.47325			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	27.51880	100.00000	27.45141			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.00000	56.78725	100.00000	56.64817			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			100.00000	41.16464	100.00000	41.06492			0.00	0	0.00
PRP1A3	On	01/10/2012	Spot Bond			100.00000	98.91599	100.00000	98.64864			0.00	0	0.00
PRP1B3	On	01/10/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
PRP1C3	On	01/10/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			13.50000	107.29273	13.50000	107.21686			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	20.29128	100.00000	20.24588			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00219	100.00000	0.00218			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			5.36000	122.49834	5.40000	122.35741		246,624,275,372,640.00	011,991,674	23,608,985,000.00	
R158	On	15/09/2015	Spot Bond			13.50000	107.29273	13.50000	107.21686			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			100.00000	9.01835	100.00000	8.99817			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			13.50000	107.29273	13.50000	107.21686			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	4.00815	100.00000	3.99919			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	56.69177	100.00000	56.56698			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.43000	129.47720	7.51000	128.63251		88,725,859,899,000.00	941,569,300	9,903,935,879.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00097	100.00000	0.00097			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.27226	102.06275	212.25170	101.65707		548,309,861,193,000.00	583,050,000	832,923,000.00	
R197	On	07/12/2023	Spot Bond			1.38000	273.82835	1.38000	273.79588		32,493,786,360.00	23,546,222	126,528,000.00	
R201	On	21/12/2014	Spot Bond			4.85500	110.47661	4.88500	110.39602		1,767,337,408,465.00	364,024,183	1,526,203,217.00	
R202	On	07/12/2033	Spot Bond			1.93000	204.72715	1.95000	204.05916		280,107,133,900.00	145,133,230	1,180,250,100.00	
R2023	On	28/02/2023	Spot Bond			8.00000	98.82284	8.00000	98.80142		4,415,760,000,000.00	551,970,000	2,935,667,000.00	
R203	On	15/09/2017	Spot Bond			5.84000	110.53170	5.86000	110.42374		48,180,353,717,120.00	250,060,568	7,738,571,000.00	
R204	On	21/12/2018	Spot Bond			6.12500	111.72080	6.15500	111.54003		45,558,583,214,375.00	438,136,035	6,074,704,592.00	
R2048	On	28/02/2048	Spot Bond			8.75000	100.64080	8.75000	100.61699		6,410,250,000,000.00	732,600,000	1,390,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On	31/03/2014	Spot Bond			100.00000	31.46720	100.00000	31.39096			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.00000	104.60368	5.03000	104.55142		16,196,613,290,000.00	239,322,658	1,845,302,000.00	
R207	On	15/01/2020	Spot Bond			6.39500	106.36928	6.47000	105.90696		38,302,914,039,085.00	989,509,623	7,229,134,000.00	
R208	On	31/03/2021	Spot Bond			6.59000	100.97502	6.67000	100.44067		9,939,418,434,110.00	508,257,729	8,444,554,900.00	
R209	On	31/03/2036	Spot Bond			8.21500	79.63439	8.32000	78.71358		23,579,949,886,785.00	870,352,999	8,360,287,999.00	
R210	On	31/03/2028	Spot Bond			1.68000	155.56884	1.71000	154.94661		58,119,146,400.00	34,594,730	73,332,200.00	
R211	On	31/01/2017	Spot Bond			0.49000	121.87174	0.49000	121.86025		735,077,497,420.00	500,158,158	1,431,447,005.00	
R212	On	31/01/2022	Spot Bond			1.31000	126.11039	1.33000	125.88675		353,362,002,970.00	269,741,987	1,120,220,436.00	
R213	On	28/02/2031	Spot Bond			7.99000	91.04822	8.07000	90.32089		23,285,806,056,820.00	914,368,718	3,130,257,000.00	
R214	On	28/02/2041	Spot Bond			6.50000	100.47823	6.50000	100.46048		10,567,440,000,000.00	625,760,000	6,300,457,000.00	
R223C	On	15/03/2013	Spot Bond			100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	45.65539	100.00000	45.55323			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	30.43693	100.00000	30.36882			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	20.29128	100.00000	20.24588			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.52752	100.00000	13.49725			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	9.01835	100.00000	8.99817			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	6.01223	100.00000	5.99878			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	4.00815	100.00000	3.99919			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R322C	On	21/12/2012	Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	55.22271	100.00000	55.10049			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	36.81514	100.00000	36.73366			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	24.54343	100.00000	24.48911			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	16.36228	100.00000	16.32607			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.90819	100.00000	10.88405			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.27213	100.00000	7.25603			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.84808	100.00000	4.83735			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.23206	100.00000	3.22490			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.15470	100.00000	2.14994			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.43647	100.00000	1.43329			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.95765	100.00000	0.95553			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	0.63843	100.00000	0.63702			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.42562	100.00000	0.42468			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.28375	100.00000	0.28312			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.18916	100.00000	0.18875			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12611	100.00000	0.12583			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08407	100.00000	0.08389			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On	21/12/2021	Spot Bond			100.00000	0.05605	100.00000	0.05592			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03737	100.00000	0.03728			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02491	100.00000	0.02486			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01661	100.00000	0.01657			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01107	100.00000	0.01105			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00738	100.00000	0.00736			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00492	100.00000	0.00491			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00328	100.00000	0.00327			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00219	100.00000	0.00218			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00146	100.00000	0.00145			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00097	100.00000	0.00097			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00065	100.00000	0.00065			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	40.45004	100.00000	40.35097			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	65.70685	100.00000	65.54767			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	14.91815	100.00000	14.88201			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.81882	100.00000	18.76006			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.30940	100.00000	2.29925			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC08On	08/03/2013	Spot Bond			100.00000	84.66436	100.00000	84.47106			0.00	0	0.00
RCSC09On	06/06/2013	Spot Bond			100.00000	56.71255	100.00000	56.53354			0.00	0	0.00
RCSC10On	06/06/2013	Spot Bond			100.00000	56.71255	100.00000	56.53354			0.00	0	0.00
RCSC11On	06/09/2013	Spot Bond			100.00000	48.80383	100.00000	48.58686			0.00	0	0.00
RDFB01On	30/03/2015	Spot Bond			100.00000	16.86266	100.00000	16.82180			0.00	0	0.00
RDFC04On	06/09/2013	Spot Bond			100.00000	70.42237	100.00000	70.33423			0.00	0	0.00
RDFC05On	06/12/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
RES010 On	21/09/2012	Spot Bond			100.00000	68.61338	100.00000	68.61337			0.00	0	0.00
RES05 On	17/10/2012	Spot Bond			100.00000	96.33037	100.00000	96.08081			0.00	0	0.00
RES06 On	18/10/2014	Spot Bond			100.00000	23.27202	100.00000	23.21565			0.00	0	0.00
RES07 On	14/02/2013	Spot Bond			5.87500	103.54176	5.87500	103.52547			0.00	0	0.00
RES11 On	14/11/2012	Spot Bond			100.00000	90.72459	100.00000	90.50545			0.00	0	0.00
RES12 On	20/08/2015	Spot Bond			100.00000	17.41706	100.00000	17.34046			0.00	0	0.00
RES13 On	09/01/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957		25,000,000,000,000.00	250,000,000	250,000,000.00	
RESB01On	03/06/2014	Spot Bond			100.00000	27.71194	100.00000	27.64407			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	86.99749	100.00000	86.79470			0.00	0	0.00
RP002 On	28/02/2013	Spot Bond			100.00000	87.13569	100.00000	86.93257			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On	25/11/2014	Spot Bond			100.00000	24.22434	100.00000	24.16566			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	11.53411	100.00000	11.51128			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	13.28247	100.00000	13.25029			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	15.23874	100.00000	15.20183			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	15.23874	100.00000	15.20183			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	67.30855	100.00000	67.01256			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	56.60533	100.00000	56.35641			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.00000	51.86712	100.00000	51.63653			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	49.99939	100.00000	49.99934			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.00000	3.90184	100.00000	100.00000		8,000,000,000,000.00	80,000,000	40,000,000.00	
RP014	On	27/09/2019	Spot Bond			100.00000	0.34255	100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	40.59600	100.00000	40.49658			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	35.75316	100.00000	35.68238			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	22.11400	100.00000	22.06043			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.94798	5.25000	100.93377			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.63070	100.00000	0.62916			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.74730	100.00000	2.74064			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RPP05U	On	21/01/2013	Spot Bond			100.00000	95.23810	100.00000	95.04132				0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	14.26718	100.00000	14.23560				600,000,000.00	6,000	6,000,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	99.99993	100.00000	100.00000				0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.34143	100.00000	8.32560				0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	88.57580	100.00000	88.36441				0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	17.34491	100.00000	17.30674				0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.16784	100.00000	10.14321				0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	110.01867	8.00000	109.99508				0.00	0	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.33158	100.00000	8.31139				0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.39943	100.00000	7.38131				0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	7.57233	100.00000	7.54843				0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	23.18466	100.00000	23.13363				0.00	0	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	71.41314	100.00000	71.25508				0.00	0	2,700,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	13.27118	100.00000	13.24181				0.00	0	7,400,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	120.30630	5.75000	120.27792				0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	47.52517	100.00000	47.41883				0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	67.22169	100.00000	67.07291				0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	21.66870	100.00000	21.62021				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	21.66870	100.00000	21.62021			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	21.66870	100.00000	21.62021			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	69.21092	100.00000	69.08252			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	10.10922	100.00000	10.08660			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	21.66870	100.00000	21.62021			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	21.66870	100.00000	21.62021			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	68.29454	100.00000	68.14339			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	68.29454	100.00000	68.14339			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.00569	100.00000	7.98609			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	28.24212	100.00000	28.17295			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	28.20527	100.00000	28.13620			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.86668	100.00000	9.84278			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	65.95101	100.00000	65.79124			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	41.75478	100.00000	41.65363			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	10.59786	100.00000	10.57414			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	41.74293	100.00000	41.64181			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.20928	100.00000	11.18212			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.74777	100.00000	7.72879			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	0.95341	100.00000	0.95130			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.97976	100.00000	7.96022			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.66802	100.00000	12.63998			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.66266	10.05000	103.63504			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.61012	100.00000	9.58012			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	20.33430	100.00000	20.28504			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.95150	100.00000	9.92043			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.63167	100.00000	7.61318			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.95966	8.00000	104.94466			296,000,000.00	37,000	3,500,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.80185	100.00000	10.77807			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.60956	100.00000	11.58401			0.00	0	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	70.65764	100.00000	70.52823			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.82252	100.00000	17.78328			800,000,000.00	8,000	4,200,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	65.86112	100.00000	65.71082			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	7.05990	100.00000	7.04428			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.72282	100.00000	5.71022			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.87618	100.00000	10.84954			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	84.25036	100.00000	84.07521			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM221	On	17/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.31904	100.00000	2.31337			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04657	100.00000	0.04645			0.00	0	0.00
SHPCBLOn		03/04/2017	Spot Bond			6.50000	101.00651	6.50000	100.99469			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	9.74326	100.00000	9.71939			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.00000	66.12823	100.00000	65.96804			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.17453	100.00000	17.13293			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	9.51775	100.00000	9.49470			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.89241	8.75000	102.87625			70,000,000.00	8,000	700,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	54.68854	100.00000	54.56816			800,000,000,000.00	8,000,000	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.47424	100.00000	14.44238			2,700,000,000.00	27,000	8,227,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	60.85555	100.00000	60.72086			1,000,000,000.00	10,000	10,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	10.10922	100.00000	10.08660			6,303,800,000,000.00	63,038,000	30,238,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	28.36525	100.00000	28.29652			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.68254	100.00000	10.65666			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	15.72101	100.00000	15.68293			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.61125	100.00000	8.59039			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	16.09502	100.00000	16.05940			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On	20/04/2015	Spot Bond			100.00000	17.05778	100.00000	17.00452			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.77099	100.00000	9.74707			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.85632	100.00000	9.83217			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	9.13233	100.00000	9.10382			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	6.79182	100.00000	6.77430			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	99.93182	6.75000	99.90910			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	24.41658	100.00000	24.37822			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.44238	7.25000	101.42275			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.76336	100.00000	9.73255			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	98.28824	8.75000	98.26499			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	100.43400	13.50000	100.39776			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.47043	100.00000	2.46062			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
SYN872	On	13/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN873 On	14/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	51.92295	100.00000	51.80772			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	51.92295	100.00000	51.80772			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	48.25232	100.00000	48.14523			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
SYN925 On	23/08/2013	Spot Bond			100.00000	48.03839	100.00000	47.93178			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	51.92295	100.00000	51.80772			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	51.92295	100.00000	51.80772			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN933	On	19/10/2012			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN934	On	01/10/2012			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN935	On	05/11/2012			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN936	On	13/11/2012			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN937	On	14/11/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN938	On	16/11/2012			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN939	On	16/11/2012			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN941	On	20/11/2012			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN942	On	20/11/2012			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
SYN943	On	16/11/2012			100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
SYN944	On	22/11/2012			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN945	On	23/11/2012			100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
SYN946	On	27/11/2012			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN947	On	18/12/2012			100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN948	On	19/10/2012			100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	26.25664	100.00000	26.19854			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	13.41295	100.00000	13.38327			0.00	0	0.00
T018	On	15/07/2014			100.00000	33.40612	100.00000	33.33259			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	35.85225	100.00000	35.77203			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.67276	6.27500	100.65573			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	65.43380	100.00000	65.27528			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	64.48844	100.00000	64.33221			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	16.23937	100.00000	16.20002			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.69604	8.00000	103.67394			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.24974	6.27000	100.23267			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	40.49060	100.00000	40.41043			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	40.81419	100.00000	40.68677			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.64649	100.00000	8.61949			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.89621	100.00000	8.86844			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.15609	100.00000	9.13593			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.43310	100.00000	9.40365			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.58180	100.00000	10.54877			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	15.32645	100.00000	15.27860			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	96.00753	100.00000	95.75945			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	12.28850	100.00000	12.25874			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	95.93779	100.00000	95.68989			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	96.89048	100.00000	96.64012			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	96.13754	100.00000	95.88913			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	96.39759	100.00000	96.14850			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.51363	100.00000	7.49542			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	8.04820	100.00000	8.02870			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.40457	100.00000	8.38421			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	9.11733	100.00000	9.09524			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	9.59250	100.00000	9.56926			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	14.62930	100.00000	14.59386			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	11.95613	100.00000	11.92716			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	14.30482	100.00000	14.27017			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	12.23120	100.00000	12.20157			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On	18/07/2039	Spot Bond			100.00000	8.22638	100.00000	8.20645			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	8.34518	100.00000	8.32496			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	8.40457	100.00000	8.38421			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	12.04782	100.00000	12.01864			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	12.23120	100.00000	12.20157			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	12.86157	100.00000	12.83041			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	8.99853	100.00000	8.97674			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	12.86157	100.00000	12.83041			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	13.77847	100.00000	13.74509			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	10.18646	100.00000	10.16178			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	13.72116	100.00000	13.68793			0.00	0	7,000,000.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	18.30569	100.00000	18.26134			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	14.93817	100.00000	14.90197			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	18.47760	100.00000	18.43285			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	44.65158	100.00000	44.54341			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	27.43580	100.00000	27.37508			1,200,000,000.00	12,000	3,900,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.53159	6.00000	103.51511			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.89813	100.00000	13.86753			1,700,000,000.00	17,000	994,117,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	10.87721	100.00000	10.85287			1,500,000,000.00	15,000	292,115,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	14.84410	100.00000	14.81142			0.00	0	103,100,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.35515	100.00000	10.33236			0.00	0	154,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	12.01046	100.00000	11.98403			4,300,000,000.00	43,000	28,843,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.58075	100.00000	7.54510			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.75926	100.00000	7.72277			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	7.98537	100.00000	7.94781			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	8.00918	100.00000	7.97150			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	9.12782	100.00000	9.08488			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	15.52432	100.00000	15.45130			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.91705	10.00000	99.88941			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.91911	9.75000	99.89216			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.92028	100.00000	9.89384			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	53.43624	100.00000	53.33486			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP130	On	18/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	11.41219	100.00000	11.38665			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	91.46291	100.00000	91.24566			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.71230	100.00000	31.63548			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	13.11625	100.00000	13.08448			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.01203	100.00000	17.96839			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	12.17282	100.00000	12.14558			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	91.26124	100.00000	91.03701			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	42.42770	100.00000	42.32491			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	91.28933	100.00000	91.06503			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	42.57718	100.00000	42.46935			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	91.39047	100.00000	91.16592			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	42.88420	100.00000	42.78031			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE01	On	08/05/2015	Spot Bond			100.00000	15.94629	100.00000	15.89650			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	10.69203	100.00000	10.65865			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	8.39307	100.00000	8.36687			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	74.31864	100.00000	74.17572			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.93467	100.00000	12.91013			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	20.73121	100.00000	20.68557		200,000,000,000.00	2,000,000	66,700,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	12.11493	100.00000	12.08728			0.00	0	40,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	22.22924	100.00000	22.18031			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	13.84086	100.00000	13.81039			0.00	0	50,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	12.18389	100.00000	12.15707			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.95730	100.00000	11.93098			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.85659	100.00000	11.83049			0.00	0	38,310,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	47.21557	100.00000	47.10992			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	38.56858	100.00000	38.48322			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.68137	100.00000	10.65786			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	29.43334	100.00000	29.36819			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	24.03309	100.00000	23.98018			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	8.36148	100.00000	8.34297			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	17.15481	100.00000	17.11705			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.65786	100.00000	10.63440			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.34029	100.00000	0.33954			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.56634	100.00000	6.55388			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02644	100.00000	0.02639			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.56634	100.00000	6.55388			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.59394	100.00000	17.56056			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	17.99948	100.00000	17.96533			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.87403	100.00000	16.84202			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.87403	100.00000	16.84202			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.00023	100.00000	15.96987			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	16.00023	100.00000	15.96987			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.14289	100.00000	15.11416			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.14289	100.00000	15.11416			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.25007	100.00000	14.22304			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016	On	20/07/2015	Spot Bond			100.00000	14.25007	100.00000	14.22304			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.43539	100.00000	13.40990			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.43539	100.00000	13.40990			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.64324	100.00000	12.61925			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.64324	100.00000	12.61925			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.96721	100.00000	11.94457			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.32767	100.00000	11.30624			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.46912	100.00000	8.45305			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.00011	100.00000	7.98494			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.52843	100.00000	7.51415			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.52843	100.00000	7.51415			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.12504	100.00000	7.11152			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.73046	100.00000	6.71769			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.33364	100.00000	6.32162			0.00	0	0.00
Total for j-Bonds :											,189,596,926,031,950.00	,003,301,325	101,136,014,077.00	
Grand Total:											19,597,348,595,830.00	103,339,649	01,137,228,752.00	