



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 25/09/2012

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	Foreign Exchange Future			8.25560	8.25560	8.33520	8.33520		15.45	160,348,518.80	19,423	275,272.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			592.79950	0.59280	521.375	14.91	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			57.59950	0.05760	65.775	14.91	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			478.62740	0.47863	412.096	15.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			93.42740	0.09343	106.496	15.03	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			443.44160	0.44344	378.837	15.07	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			108.24160	0.10824	123.237	15.07	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			6.01720	0.00602	4.303	27.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,770.81720	2.77082	2,848.703	27.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			61.61020	0.06161	48.191	20.46	0.00	0	11,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			976.41020	0.97641	1,042.591	20.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			43.99790	0.04400	34.553	21.74	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,208.79790	1.20880	1,278.954	21.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			15.30520	0.01531	12.186	25.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,080.10520	2.08011	2,156.586	25.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			87.10280	0.08710	68.226	19.23	0.00	0	500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			761.90280	0.76190	822.626	19.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			76.30130	0.07630	59.753	19.70	0.00	0	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			841.10130	0.84110	904.153	19.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			63.36660	0.06337	49.561	20.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			958.16660	0.95817	1,023.961	20.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			119.98200	0.11998	94.400	18.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			584.78200	0.58478	638.800	18.13	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			102.82210	0.10282	80.668	18.65	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			667.62210	0.66762	725.068	18.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			88.40970	0.08841	69.256	19.17	0.00	0	29,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			753.20970	0.75321	813.656	19.17	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			195.14020	0.19514	155.998	16.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			359.94020	0.35994	400.398	16.63	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			165.65110	0.16565	131.232	17.10	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			430.45110	0.43045	475.632	17.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			140.71370	0.14071	110.942	17.60	110,942.20	1,000	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			505.51370	0.50551	555.342	17.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			270.73630	0.27074	220.900	15.69	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			235.53630	0.23554	265.300	15.69	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			261.99750	0.26200	213.356	15.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			246.79750	0.24680	277.756	15.78	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			249.36730	0.24937	202.511	15.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			264.16730	0.26417	296.911	15.92	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			409.78840	0.40979	347.247	15.11	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			124.58840	0.12459	141.647	15.11	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			377.70910	0.37771	317.360	15.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			142.50910	0.14251	161.760	15.15	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			293.72870	0.29373	240.895	15.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			208.52870	0.20853	235.295	15.45	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.35900	8.35900	8.43950	8.43950		16.12	902,772.00	108	27,789.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			84.59790	0.08460	72.362	22.90	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,845.09790	1.84510	1,913.362	22.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			66.47340	0.06647	57.163	24.09	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,176.97340	2.17697	2,248.163	24.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Call			55.14520	0.05515	47.711	25.10	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,465.64520	2.46565	2,538.711	25.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			205.77800	0.20578	176.934	18.93	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			866.27800	0.86628	917.934	18.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			164.89170	0.16489	141.145	19.86	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			1,075.39170	1.07539	1,132.145	19.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			138.96800	0.13897	118.897	20.59	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,249.46800	1.24947	1,309.897	20.59	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			550.28950	0.55029	491.072	15.28	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			210.78950	0.21079	232.072	15.28	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			286.27030	0.28627	247.750	17.59	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			596.77030	0.59677	638.750	17.59	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			259.81330	0.25981	224.426	17.97	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			670.31330	0.67031	715.426	17.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			610.93520	0.61094	546.166	14.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			171.43520	0.17144	187.166	14.95	0.00	0	10,000.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.45280	8.45280	8.53530	8.53530		16.54	0.00	0	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			412.01750	0.41202	372.884	17.48	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			626.71750	0.62672	670.084	17.48	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			408.89440	0.40889	369.988	17.51	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			633.59440	0.63359	677.188	17.51	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			415.16630	0.41517	375.808	17.45	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			619.86630	0.61987	663.008	17.45	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.59500	8.59500	8.67910	8.67910		17.36	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			976.00700	0.97601	918.329	15.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			296.90700	0.29691	323.330	15.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			559.16800	0.55917	524.670	18.35	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			880.06800	0.88007	929.670	18.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future			8.73650	8.73650	8.82450	8.82450		18.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,286.38290	1.28638	1,231.131	16.36	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			461.88290	0.46188	494.631	16.36	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.32290	9.32290	9.42440	9.42440		19.55	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.25560	8.25560	8.33520	8.33520		15.45	41,278.00	5	1,323.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			27,155.58390	0.27156	22,090.040	15.69	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			23,635.58390	0.23636	26,530.040	15.69	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			16,838.52310	0.16839	13,351.099	17.06	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			42,318.52310	0.42319	46,791.099	17.06	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.35900	8.35900	8.43950	8.43950		25.10	0.00	0	15.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			0.00000	0.00000	26,326.091	17.37	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			25,050.00000	0.25050	59,426.091	17.37	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.45280	8.45280	8.53530	8.53530		16.54	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			41,516.62680	0.41517	37,580.769	17.45	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			61,986.62680	0.61987	66,300.769	17.45	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			41,201.75340	0.41202	37,288.425	17.48	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			62,671.75340	0.62672	67,008.425	17.48	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			40,889.44340	0.40889	36,998.808	17.51	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			63,359.44340	0.63359	67,718.808	17.51	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.41520	13.41520	13.54250	13.54250		13.16	3,702,595.20	276	7,921.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,311.81820	1.31182	1,188.044	12.95	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			19.31820	0.01932	22.843	12.95	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			434.76270	0.43476	351.173	13.12	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			262.26270	0.26226	305.973	13.12	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			344.74250	0.34474	278.285	13.56	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			352.24250	0.35224	413.085	13.56	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			286.17690	0.28618	229.268	13.97	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Put			443.67690	0.44368	514.068	13.97	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			208.62580	0.20863	165.843	14.64	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			616.12580	0.61613	700.643	14.64	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			151.62890	0.15163	119.355	15.26	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			809.12890	0.80913	904.155	15.26	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.57860	13.57860	13.70690	13.70690		15.99	407,358.00	30	3,375.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			582.08950	0.58209	521.944	22.65	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			1,275.18950	1.27519	1,343.344	22.65	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			949.92310	0.94992	869.429	22.65	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			773.02310	0.77302	820.829	22.65	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			867.40140	0.86740	790.879	22.65	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			860.50140	0.86050	912.279	22.65	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			777.09280	0.77709	705.278	22.65	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			970.19280	0.97019	1,026.678	22.65	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			13.72640	13.72640	13.85750	13.85750		14.37	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			691.19600	0.69120	632.554	14.48	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			643.69600	0.64370	716.154	14.48	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			699.49890	0.69950	640.035	14.45	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			631.99890	0.63200	703.635	14.45	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			695.33270	0.69533	636.285	14.46	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			637.83270	0.63783	709.885	14.46	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10600	0.10600	0.10670	0.10670		18.26	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			233.54190	0.00234	202.307	18.26	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			563.54190	0.00564	602.307	18.26	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.10750	0.10750	0.10810	0.10810		19.04	0.00	0	75.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			1,854.83440	0.01855	1,789.705	17.77	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			44.83440	0.00045	39.705	17.77	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,024.20650	0.01024	963.712	17.59	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			214.20650	0.00214	213.712	17.59	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			496.80870	0.00497	453.697	19.04	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			686.80870	0.00687	703.697	19.04	0.00	0	0.00

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€ / R	On	14/12/2012	Foreign Exchange Future			10.71080	10.71080	10.83290	10.83290		12.72	29,722,470.00	2,775	59,834.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,340.77420	1.34077	1,218.590	13.72	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			7.87420	0.00787	7.790	13.72	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,001.16070	1.00116	882.045	12.60	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			18.26070	0.01826	21.245	12.60	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			99.35790	0.09936	69.818	15.51	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			766.45790	0.76646	859.018	15.51	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			229.35630	0.22936	170.933	13.55	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			346.45630	0.34646	410.133	13.55	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			212.34580	0.21235	157.098	13.72	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			379.44580	0.37945	446.298	13.72	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			181.94970	0.18195	132.697	14.05	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			449.04970	0.44905	521.897	14.05	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			604.94210	0.60494	499.290	12.24	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			72.04210	0.07204	88.490	12.24	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			530.47160	0.53047	429.837	12.36	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			97.57160	0.09757	119.037	12.36	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			281.15020	0.28115	212.702	13.12	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			268.25020	0.26825	321.902	13.12	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			10.85620	10.85620	10.97990	10.97990		13.39	868,496.00	80	13,697.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			421.33650	0.42134	358.101	13.73	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			411.43650	0.41144	471.901	13.73	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			10.98870	10.98870	11.11600	11.11600		13.78	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			480.63110	0.48063	420.268	14.40	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			614.63110	0.61463	681.568	14.40	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			477.18900	0.47719	417.203	14.43	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			621.18900	0.62119	688.503	14.43	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			484.10130	0.48410	423.360	14.38	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			608.10130	0.60810	674.660	14.38	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.19250	11.19250	11.32390	11.32390		14.42	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			766.97080	0.76697	705.648	14.42	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			643.07080	0.64307	713.148	14.42	0.00	0	0.00
2025	On	01/11/2012	Bond Future			109.25972	109.25972	107.95503	107.95503			0.00	0	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			7,965.03000	7.96503	9,269.720		0.00	0	0.00
2025	On	01/11/2012	Bond Future	99.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Call			7,955.03000	7.95503	9,259.720		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Call			7,945.03000	7.94503	9,249.720		0.00	0	0.00
2025	On	01/11/2012	Bond Future	100.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
2038	On	01/11/2012	Bond Future			107.86306	107.86306	107.86410	107.86410			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			8,874.10000	8.87410	8,873.060		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			8,864.10000	8.86410	8,863.060		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			8,854.10000	8.85410	8,853.060		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			115.82632	115.82632	115.82749	115.82749			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			11,837.49000	11.83749	11,836.320		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			11,827.49000	11.82749	11,826.320		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			11,817.49000	11.81749	11,816.320		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			478.74600	478.74600	475.04200	475.04200			0.00	0	13.00
AL7T	On	07/02/2013	Index Future			485.58200	485.58200	481.81700	481.81700			0.00	0	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			427.47000	427.47000	424.24700	424.24700			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			433.57300	433.57300	430.29700	430.29700			0.00	0	118.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.57200	8.57200	8.67360	8.67360		11.85	19,441,296.00	2,268	11,814.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			317.78680	0.31779	248.998	11.80	0.00	0	0.00
AU\$ / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			104.18680	0.10419	136.998	11.80	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future			8.61420	8.61420	8.71520	8.71520		12.14	430,710.00	50	4,449.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			398.49030	0.39849	339.163	12.05	0.00	0	0.00
AU\$ / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			193.29030	0.19329	234.963	12.05	0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future			8.65360	8.65360	8.75550	8.75550			0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			5.50000	0.00550	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			0.00000	0.00000	96.400		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			4.50000	0.00450	106.400		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			15.50000	0.01550	0.000		0.00	0	0.00
AU\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			0.00000	0.00000	86.400		0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			8.69680	8.69680	8.79800	8.79800		13.00	0.00	0	2,150.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			535.09660	0.53510	456.343	15.82	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			627.09660	0.62710	649.543	15.82	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			530.68830	0.53069	452.223	15.82	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			632.68830	0.63269	655.423	15.82	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			526.30690	0.52631	448.131	15.82	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			638.30690	0.63831	661.331	15.82	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			8.89740	8.89740	9.00420	9.00420		14.28	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.43600	8.43600	8.52140	8.52140		11.89	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			290.37300	0.29037	231.218	11.81	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			118.97300	0.11897	145.218	11.81	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future			8.52220	8.52220	8.60710	8.60710		12.00	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.64	Call			282.63690	0.28264	239.035	12.45	0.00	0	0.00
CAD/ R	On	18/03/2013	Foreign Exchange Future	8.64	Put			315.53690	0.31554	356.835	12.45	0.00	0	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			278.77120	0.27877	235.614	12.48	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			321.67120	0.32167	363.414	12.48	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			274.96030	0.27496	232.242	12.51	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			327.86030	0.32786	370.042	12.51	0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.07570	0.07570	0.09020	0.09020			0.00	0	7,000.00
CF CANIOn	14/12/2012	Can-Do Future			0.07560	0.07560	0.08330	0.08330			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.07110	0.07110	0.06330	0.06330			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.10010	0.10010	0.07610	0.07610			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.10060	0.10060	0.11080	0.11080			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.06860	0.06860	0.05170	0.05170			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.11360	0.11360	0.12180	0.12180			0.00	0	0.00
CF CANIOn	14/12/2012	Can-Do Future			0.14570	0.14570	0.14490	0.14490			0.00	0	14,500.00
CF CANIOn	14/12/2012	Can-Do Future			0.19900	0.19900	0.18430	0.18430			0.00	0	3,700.00
CF CANIOn	14/12/2012	Can-Do Future			0.18060	0.18060	0.17070	0.17070			0.00	0	4,600.00
CF CANIOn	14/12/2012	Can-Do Future			0.05100	0.05100	0.05380	0.05380			0.00	0	32,250.00
CHF / R On	14/12/2012	Foreign Exchange Future			8.85470	8.85470	8.94770	8.94770		14.44	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			206.47760	0.20648	172.792	15.25	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			298.77760	0.29878	358.092	15.25	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			8.98040	8.98040	9.07450	9.07450		15.44	0.00	0	25.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Call			356.27460	0.35627	322.250	15.91	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.14	Put			421.77460	0.42177	481.850	15.91	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future	9.15	Call			352.69000	0.35269	318.950	15.95	0.00	0	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			428.19000	0.42819	488.550	15.95	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Call			349.14280	0.34914	315.687	15.98	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			434.64280	0.43464	495.287	15.98	0.00	0	0.00
DABA On	25/09/2012	Any day expiry				8.55350	8.55350	8.64690	8.64690		12.28	0.00	20,000	0.00
DABA On	25/09/2012	Any day expiry		8.53	Call			126.20320	0.12620	23.500	12.28	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.53	Put			9.30320	0.00930	0.000	12.28	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.59	Call			77.09530	0.07710	0.000	12.28	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.59	Put			20.19530	0.02020	36.500	12.28	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.60	Call			69.75780	0.06976	0.000	12.28	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.60	Put			22.85780	0.02286	46.500	12.28	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.61	Call			62.72240	0.06272	0.000	12.28	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.61	Put			25.82240	0.02582	56.500	12.28	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.64	Call			0.00000	0.00000	0.000	12.28	0.00	0	0.00
DABA On	25/09/2012	Any day expiry		8.64	Put			0.00000	0.00000	86.500	12.28	0.00	5,000	0.00
DABB On	27/09/2012	Any day expiry				6.76120	6.76120	6.84920	6.84920		14.15	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.82	Call			65.74840	0.06575	10.999	16.07	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.82	Put			36.54840	0.03655	69.799	16.07	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.83	Call			59.58690	0.05959	9.252	16.34	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.83	Put			40.38690	0.04039	78.052	16.34	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.84	Call			53.73300	0.05373	7.770	16.61	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.84	Put			44.53300	0.04453	86.570	16.61	0.00	0	0.00
DABB On	27/09/2012	Any day expiry		6.88	Call			36.02250	0.03602	3.830	17.71	0.00	0	5,000.00
DABB On	27/09/2012	Any day expiry		6.88	Put			66.82250	0.06682	122.630	17.71	0.00	0	5,000.00
DABC On	01/10/2012	Any day expiry				8.17300	8.17300	8.25230	8.25230		13.76	0.00	0	5,000.00
DABC On	01/10/2012	Any day expiry		8.17	Call			0.00000	0.00000	59.977	13.99	0.00	5,000	5,000.00
DABC On	01/10/2012	Any day expiry		8.17	Put			0.00000	0.00000	56.977	13.99	0.00	0	0.00
DABC On	01/10/2012	Any day expiry		8.35	Call			45.99980	0.04600	13.098	16.05	0.00	0	0.00
DABC On	01/10/2012	Any day expiry		8.35	Put			143.69980	0.14370	190.098	16.05	0.00	0	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	8.36	Call			43.33040	0.04333	11.964	16.17	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.36	Put			151.03040	0.15103	198.964	16.17	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.37	Call			40.80170	0.04080	10.925	16.28	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.37	Put			158.50170	0.15850	207.925	16.28	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.38	Call			38.40790	0.03841	9.972	16.40	0.00	0	0.00
DABC	On	01/10/2012	Any day expiry	8.38	Put			166.10790	0.16611	216.972	16.40	0.00	0	5,000.00
DAUS	On	28/09/2012	Any day expiry			8.16960	8.16960	8.24890	8.24890		15.12	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Call			849.00000	0.84900	769.600	24.71	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.40	Put			0.00000	0.00000	0.000	24.71	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Call			529.00000	0.52900	449.742	22.63	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.72	Put			0.00000	0.00000	0.142	22.63	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Call			400.00000	0.40000	320.474	20.60	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	7.85	Put			1.00000	0.00100	0.874	20.60	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Call			2.00000	0.00200	0.086	24.40	0.00	0	7,540.00
DAUS	On	28/09/2012	Any day expiry	8.72	Put			473.00000	0.47300	550.486	24.40	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Call			69.00000	0.06900	19.262	16.64	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.25	Put			70.00000	0.07000	99.662	16.64	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.27	Call			0.00000	0.00000	15.301	16.94	0.00	3,500	3,500.00
DAUS	On	28/09/2012	Any day expiry	8.27	Put			0.00000	0.00000	115.701	16.94	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Call			11.00000	0.01100	0.788	20.58	0.00	0	0.00
DAUS	On	28/09/2012	Any day expiry	8.51	Put			272.00000	0.27200	341.188	20.58	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.20640	8.20640	8.28600	8.28600		14.82	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			52.00000	0.05200	34.367	17.97	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			486.00000	0.48600	547.967	17.97	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			463.00000	0.46300	386.758	14.25	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			27.00000	0.02700	30.358	14.25	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			187.00000	0.18700	134.935	15.11	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			151.00000	0.15100	178.535	15.11	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			93.00000	0.09300	62.707	16.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	31/10/2012	Any day expiry	8.51	Put			317.00000	0.31700	366.307	16.62	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			888.00000	0.88800	808.599	15.41	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			2.00000	0.00200	2.199	15.41	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			580.00000	0.58000	501.141	14.41	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			14.00000	0.01400	14.741	14.41	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.23990	8.23990	8.31970	8.31970		15.34	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Call			163.00000	0.16300	125.318	16.63	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			353.00000	0.35300	395.418	16.63	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			110.00000	0.11000	83.548	17.72	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			510.00000	0.51000	563.648	17.72	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			632.00000	0.63200	555.757	14.39	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			32.00000	0.03200	35.857	14.39	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			523.00000	0.52300	448.566	14.26	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			53.00000	0.05300	58.666	14.26	0.00	0	8,440.00
DAUS	On	27/12/2012	Any day expiry			8.27020	8.27020	8.34970	8.34970		15.45	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			573.00000	0.57300	500.608	14.34	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			73.00000	0.07300	80.408	14.34	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			217.00000	0.21700	177.105	16.63	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			377.00000	0.37700	416.905	16.63	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			159.00000	0.15900	128.126	17.61	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			529.00000	0.52900	577.926	17.61	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			679.00000	0.67900	603.725	14.41	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			49.00000	0.04900	53.525	14.41	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry			8.30640	8.30640	8.38630	8.38630		17.92	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			227.00000	0.22700	191.565	16.37	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			461.00000	0.46100	505.165	16.37	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			193.00000	0.19300	160.472	16.37	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			527.00000	0.52700	574.072	16.37	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			602.00000	0.60200	535.271	12.76	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			66.00000	0.06600	78.871	12.76	0.00	0	6,625.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	29/01/2013	Any day expiry	8.60	Call			235.00000	0.23500	198.300	16.37	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			449.00000	0.44900	491.900	16.37	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			231.00000	0.23100	194.911	16.37	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			455.00000	0.45500	498.511	16.37	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry			8.33710	8.33710	8.41730	8.41730		16.09	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			263.00000	0.26300	225.014	17.51	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			566.00000	0.56600	607.914	17.51	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			299.00000	0.29900	257.049	17.05	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			482.00000	0.48200	519.949	17.05	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			296.00000	0.29600	254.193	17.09	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			489.00000	0.48900	527.093	17.09	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			292.00000	0.29200	251.370	17.12	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			495.00000	0.49500	534.269	17.12	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			681.00000	0.68100	611.433	14.73	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Put			114.00000	0.11400	124.333	14.73	0.00	0	6,245.00
EL28	On	01/11/2012	Bond Future			110.53124	110.53124	110.53238	110.53238			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,542.38000	4.54238	4,541.240		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			4,532.38000	4.53238	4,531.240		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			4,522.38000	4.52238	4,521.240		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			8.70709	89.54132	8.84480	88.35691			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			2,944.02000	2.94402	4,128.430		0.00	0	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	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			8.80523	90.78808	8.94769	89.58585			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			3,510.08000	3.51008	2,307.850		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			3,421.39000	3.42139	2,219.160		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.56	Put			3,332.83000	3.33283	2,130.600		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			427.51900	427.51900	424.45400	424.45400			0.00	0	267.00
GOVI	On	01/11/2012	GOVI	403.96	Call			204,940.00000	20.49400	235,590.000		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			433.62300	433.62300	430.57000	430.57000			0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	6,330.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			24,200.00000	2.42000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	6,230.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			24,300.00000	2.43000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	6,130.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			24,400.00000	2.44000	0.000		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			189.32600	189.32600	188.39800	188.39800			0.00	0	595.00
IGOV	On	07/02/2013	Index Future			192.02900	192.02900	191.08500	191.08500			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			510.76200	510.76200	510.33100	510.33100			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			517.91400	517.91400	517.47600	517.47600			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.06000	94.94000	5.06000	94.94000			0.00	0	500.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			5.01000	94.99000	5.04000	94.96000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.88000	95.12000	4.89000	95.11000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.82000	95.18000	4.84000	95.16000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.77000	95.23000	4.79000	95.21000			0.00	0	0.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			4.76000	95.24000	4.78000	95.22000			0.00	0	1,000.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			4.77000	95.23000	4.80000	95.20000			0.00	0	500.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			4.83000	95.17000	4.87000	95.13000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			4.92000	95.08000	4.97000	95.03000			0.00	0	1,500.00
JIBAR F	On	19/03/2014	Jibar Tradeable Future			5.05000	94.95000	5.11000	94.89000			0.00	0	800.00
JIBAR F	On	18/06/2014	Jibar Tradeable Future			5.19000	94.81000	5.25000	94.75000			0.00	0	0.00
JIBAR F	On	17/09/2014	Jibar Tradeable Future			5.33000	94.67000	5.40000	94.60000			0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future			6.81100	6.81100	6.90090	6.90090		10.42	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Call			316.26070	0.31626	241.805	10.52	0.00	0	0.00
NZ\$ / R	On	14/12/2012	Foreign Exchange Future	6.63	Put			45.36070	0.04536	60.804	10.52	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future			6.85290	6.85290	6.94300	6.94300		12.43	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Call			273.08020	0.27308	219.541	12.56	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.89	Put			220.08020	0.22008	256.641	12.56	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Call			268.14330	0.26814	215.621	12.59	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.90	Put			225.14330	0.22514	262.721	12.59	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Call			263.27210	0.26327	211.768	12.63	0.00	0	0.00
NZ\$ / R	On	18/03/2013	Foreign Exchange Future	6.91	Put			230.27210	0.23027	268.868	12.63	0.00	0	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			6.90478	107.58266	7.03239	106.62089			0.00	0	1,049.00
R023	On	01/11/2012	Bond Future	7.04	Call			57.00000	0.05700	1,018.770		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.04	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Call			131.84000	0.13184	1,093.610		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.05	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Call			206.61000	0.20661	1,168.380		0.00	0	0.00
R023	On	01/11/2012	Bond Future	7.06	Put			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future			6.97188	109.08061	7.10483	108.10394			0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Call			0.00000	0.00000	501.880		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.04	Put			474.79000	0.47479	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Call			0.00000	0.00000	575.300		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.05	Put			401.37000	0.40137	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	648.650		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			328.02000	0.32802	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.02467	106.49864	7.16165	105.51354			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	110.840		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			874.26000	0.87426	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	183.060		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			802.04000	0.80204	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	255.220		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			729.88000	0.72988	0.000		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.30394	123.38250	5.36675	123.19642		2.12	0.00	0	15,680.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,251.81000	1.25181	1,419.380	2.19	0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			36.55000	0.03655	18.040	2.19	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,550.73000	2.55073	2,736.130	2.30	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.95000	0.00095	0.270	2.30	0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.32002	125.10044	5.39122	124.91006		2.02	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,402.31000	2.40231	2,576.560	2.17	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			58.38000	0.05838	42.250	2.17	0.00	0	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			5.31653	119.82530	5.39408	119.63662		2.09	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			723.19000	0.72319	809.640	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			854.73000	0.85473	752.500	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			734.32000	0.73432	821.700	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			841.52000	0.84152	740.220	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			745.56000	0.74556	833.880	2.11	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			828.43000	0.82843	728.070	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			7.32161	131.62891	7.45925	130.21502		11.22	0.00	0	35,666.00
R186	On	01/11/2012	Bond Future	7.82	Call			4,298.87000	4.29887	5,382.240	11.67	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			696.08000	0.69608	365.560	11.67	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			5,721.48000	5.72148	6,936.100	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			375.17000	0.37517	175.900	11.81	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			10,052.64000	10.05264	11,436.530	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			44.05000	0.04405	14.050	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			12,866.39000	12.86639	14,274.440	12.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			7.63000	0.00763	1.790	12.00	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.39222	128.17187	7.53498	126.73662		12.18	25,634,374.00	200	1,650.00
R186	On	07/02/2013	Bond Future	8.00	Call			6,519.75000	6.51975	7,505.490	12.55	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			1,999.91000	1.99991	1,550.400	12.55	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			8,719.02000	8.71902	9,846.820	12.78	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,221.60000	1.22160	914.150	12.78	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			9,815.56000	9.81556	10,997.770	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			958.19000	0.95819	705.150	12.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,654.71000	1.65471	2,064.930	11.88	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,153.50000	7.15350	6,128.470	11.88	0.00	0	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	07/02/2013	Bond Future	7.25	Call			2,524.78000	2.52478	3,079.490	12.03	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			5,412.84000	5.41284	4,532.300	12.03	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.45241	129.73618	7.59920	128.28755		12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,879.86000	3.87986	4,523.630	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			5,951.54000	5.95154	5,146.680	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,921.46000	3.92146	4,569.950	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			5,893.02000	5.89302	5,092.880	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,963.33000	3.96333	4,616.550	12.02	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			5,834.88000	5.83488	5,039.470	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			213.49501	213.49501	213.50518	213.50518			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			5,484.82000	5.48482	5,494.990		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			5,494.82000	5.49482	5,504.990		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			5,504.82000	5.50482	5,514.990		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			277.85850	277.85850	275.41884	275.41884			0.00	0	6,268.00
R197	On	01/11/2012	Bond Future	266.99	Call			8,428.84000	8.42884	10,868.500		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			8,418.84000	8.41884	10,858.500		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			8,408.84000	8.40884	10,848.500		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	01/11/2012	Bond Future	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			4.78477	111.20454	4.83168	111.10617		1.40	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			621.58000	0.62158	702.880	1.47	0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			40.33000	0.04033	23.260	1.47	0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.71707	108.34482	4.77217	108.24358		1.34	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			587.74000	0.58774	652.180	1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			206.98000	0.20698	170.180	1.38	0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.62388	109.66715	4.68518	109.56823		1.24	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			110.66000	0.11066	126.790	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,158.01000	1.15801	1,075.220	1.33	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Call			113.37000	0.11337	129.830	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,144.39000	1.14439	1,061.930	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			116.13000	0.11613	132.940	1.32	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,130.81000	1.13081	1,048.700	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/R2On		22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On	01/11/2012	Bond Future			205.26968	205.26968	205.27191	205.27191			0.00	0	49,424.00
R202	On	01/11/2012	Bond Future	191.99	Call			13,281.91000	13.28191	13,279.680		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			13,271.91000	13.27191	13,269.680		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			13,261.91000	13.26191	13,259.680		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			5.76422	111.57324	5.85704	111.16155		4.45	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,375.69000	4.37569	4,785.470	4.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	6.87	Put			2.58000	0.00258	0.670	4.63	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.80606	113.12674	5.90585	112.70780		4.30	0.00	0	11,310.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,676.32000	1.67632	1,929.400	4.35	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			825.33000	0.82533	659.470	4.35	0.00	0	2,300.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,343.18000	3.34318	3,690.360	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			279.96000	0.27996	208.200	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,374.74000	4.37474	4,752.020	4.75	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			146.25000	0.14625	104.590	4.75	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.83440	110.35070	5.93954	109.93023		4.54	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,500.16000	1.50016	1,703.300	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,618.09000	1.61809	1,400.760	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,462.04000	1.46204	1,661.730	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Put			1,659.91000	1.65991	1,439.130	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,481.02000	1.48102	1,682.440	4.54	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,638.91000	1.63891	1,419.860	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			6.05175	112.85121	6.14422	112.35746		5.69	0.00	0	5,871.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,552.84000	5.55284	6,043.560	6.02	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			4.29000	0.00429	1.260	6.02	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.09951	110.39225	6.19761	109.89008		5.90	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,604.94000	5.60494	6,054.210	6.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			199.92000	0.19992	147.020	6.38	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.13871	111.73955	6.24109	111.23486		5.90	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			2,175.74000	2.17574	2,433.560	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,935.64000	1.93564	1,688.770	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			2,203.21000	2.20321	2,462.930	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,914.10000	1.91410	1,669.130	5.93	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			2,230.85000	2.23085	2,492.470	5.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/05/2013	Bond Future	6.31	Put			1,892.76000	1.89276	1,649.690	5.94	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R1On	15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204/R2On	21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R206	On	01/11/2012	Bond Future			4.92315	105.25646	4.97167	105.19978		1.00	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			191.01000	0.19101	220.510	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			99.59000	0.09959	72.410	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.82851	102.95702	4.89331	102.89810		1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			197.45000	0.19745	219.940	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			318.71000	0.31871	282.280	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future			4.66723	104.21360	4.74934	104.15737		1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			51.12000	0.05112	57.010	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			988.94000	0.98894	938.600	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			51.99000	0.05199	57.970	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			982.86000	0.98286	932.610	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			52.88000	0.05288	58.950	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			976.80000	0.97680	926.640	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			6.30356	107.63740	6.41619	106.97543		6.83	0.00	0	18,919.00
R207	On	01/11/2012	Bond Future	7.58	Call			6,553.60000	6.55360	7,212.230	7.41	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			4.50000	0.00450	1.160	7.41	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.35623	105.49666	6.47476	104.82394		7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,646.28000	6.64628	7,258.030	7.69	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			202.73000	0.20273	141.760	7.69	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.40240	106.78420	6.52552	106.10679		7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			2,138.13000	2.13813	2,457.030	7.14	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,608.09000	2.60809	2,249.580	7.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/05/2013	Bond Future	6.45	Call			2,163.10000	2.16310	2,484.520	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,577.97000	2.57797	2,221.980	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			2,188.25000	2.18825	2,512.190	7.13	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,548.07000	2.54807	2,194.600	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
R207/R2	On	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			6.47501	102.43753	6.61283	101.55047		8.11	0.00	0	11,751.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,856.83000	1.85683	2,462.960	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			604.37000	0.60437	323.440	8.31	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Call			5,518.60000	5.51860	6,383.070	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			32.54000	0.03254	9.950	8.75	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,681.10000	6.68110	7,560.600	8.75	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			10.02000	0.01002	2.460	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.52999	103.86388	6.67412	102.96299		8.43	20,772,776.00	200	2,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			603.50000	0.60350	794.380	8.06	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			4,904.02000	4.90402	4,194.010	8.06	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,900.99000	6.90099	7,702.860	8.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			308.64000	0.30864	209.620	8.94	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.57504	101.73827	6.72416	100.82978		8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,460.03000	2.46003	2,902.310	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			2,910.57000	2.91057	2,444.360	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,488.15000	2.48815	2,933.720	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,877.80000	2.87780	2,414.880	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,432.10000	2.43210	2,871.080	8.50	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			2,943.59000	2.94359	2,474.080	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

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		8.10707	81.28629	8.24431	80.08821		17.11	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call		6,267.51000	6.26751	7,347.870	18.19	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put		219.10000	0.21910	101.380	18.19	0.00	0	0.00
R209	On	07/02/2013	Bond Future		8.17859	82.41807	8.31997	81.20219		17.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call		7,340.95000	7.34095	8,249.170	18.93	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put		1,423.07000	1.42307	1,115.410	18.93	0.00	0	0.00
R209	On	02/05/2013	Bond Future		8.23885	80.28211	8.38346	79.05402		18.52	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Call		3,148.18000	3.14818	3,639.670	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put		6,560.27000	6.56027	5,823.670	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call		3,180.33000	3.18033	3,675.420	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put		6,502.89000	6.50289	5,769.890	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call		3,212.69000	3.21269	3,711.380	18.51	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put		6,445.87000	6.44587	5,716.470	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		156.46966	156.46966	156.47247	156.47247			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call		11,482.47000	11.48247	11,479.660		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		11,472.47000	11.47247	11,469.660		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			11,462.47000	11.46247	11,459.660		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			122.77591	122.77591	122.57961	122.57961			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			589.61000	0.58961	785.910		0.00	0	0.00
R211	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R211	On	01/11/2012	Bond Future	122.00	Call			579.61000	0.57961	775.910		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			569.61000	0.56961	765.910		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			127.47180	127.47180	126.84282	126.84282			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			4,852.82000	4.85282	5,481.800		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			4,842.82000	4.84282	5,471.800		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			4,832.82000	4.83282	5,461.800		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			7.88340	92.79317	8.02080	91.56707		14.84	0.00	0	6,032.00
R213	On	01/11/2012	Bond Future	7.75	Call			872.41000	0.87241	1,219.690	14.84	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,312.17000	3.31217	2,433.350	14.84	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			6,765.53000	6.76553	7,896.620	15.82	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			167.54000	0.16754	72.530	15.82	0.00	0	0.00
R213	On	07/02/2013	Bond Future			7.95870	94.08523	8.10056	92.84079		15.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			7,798.10000	7.79810	8,758.270	16.34	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,229.39000	1.22939	945.120	16.34	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
R213	On	02/05/2013	Bond Future			8.01930	91.69891	8.16452	90.44230		16.01	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			3,299.02000	3.29902	3,821.430	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,142.75000	6.14275	5,408.550	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			3,333.04000	3.33304	3,859.240	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,087.20000	6.08720	5,356.790	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			3,367.26000	3.36726	3,897.270	16.00	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,031.97000	6.03197	5,305.370	16.00	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R1	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On	01/11/2012	Bond Future			8.12672	83.26913	8.26903	81.95150			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			2,617.15000	2.61715	1,299.520		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			2,520.96000	2.52096	1,203.330		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			2,424.95000	2.42495	1,107.320		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			1.30030	1.30030	1.31270	1.31270		15.22	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Call			289.40210	0.02894	230.203	16.13	0.00	0	0.00
YUAN/R	On	14/12/2012	Foreign Exchange Future	1.34	Put			562.40210	0.05624	627.203	16.13	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future			1.30790	1.30790	1.32040	1.32040		15.54	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Call			733.09800	0.07331	645.254	15.41	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.29	Put			429.09800	0.04291	466.254	15.41	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Call			681.37660	0.06814	598.091	15.54	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.30	Put			477.37660	0.04774	519.091	15.54	0.00	0	0.00
YUAN/R	On	18/03/2013	Foreign Exchange Future	1.31	Call			634.90000	0.06349	555.338	15.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On	18/03/2013	Foreign Exchange Future	1.31	Put			530.90000	0.05309	576.338	15.70	0.00	0	0.00
Total for Derivatives :											262,383,586.20	59,915	1,206,087.00

i-Bonds

AA02	On	28/03/2016	Spot Bond		100.00000	11.26693	100.00000	10.20975			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	24.08493	100.00000	24.03191			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond		100.00000	8.68834	100.00000	9.19151		600,000,000,000.00		6,000,000	3,000,000.00
AA05	On	22/03/2019	Spot Bond		5.00000	123.55019	5.00000	123.53334		920,000,000,000.00		184,000,000	43,000,000.00
AB06	On	27/03/2015	Spot Bond		100.00000	20.24736	100.00000	20.20206		3,320,000,000,000.00		33,200,000	16,610,000.00
AB07	On	07/03/2014	Spot Bond		100.00000	37.54767	100.00000	37.46365		1,580,000,000,000.00		15,800,000	7,900,000.00
AB08	On	03/05/2017	Spot Bond		100.00000	9.75121	100.00000	9.72758			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond		100.00000	16.39983	100.00000	16.36372		1,000,000,000,000.00		10,000,000	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond		100.00000	55.04169	100.00000	55.16871			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond		100.00000	68.44602	100.00000	68.29454			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond		100.00000	30.08608	100.00000	30.01633			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond		100.00000	7.07556	100.00000	7.05990			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond		100.00000	20.99244	100.00000	20.94158			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond		100.00000	37.88063	100.00000	37.78785			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond		100.00000	11.78857	100.00000	11.75970		600,000,000,000.00		6,000,000	3,000,000.00
ABFN07	On	17/03/2018	Spot Bond		100.00000	7.58912	100.00000	7.57054			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN08	On	17/03/2020			100.00000	7.15972	100.00000	7.14219			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	7.21776	100.00000	7.20009			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	23.83853	100.00000	23.78519		740,000,000,000.00		7,400,000	3,700,000.00
ABL10B	On	15/03/2015			100.00000	21.20824	100.00000	21.15630			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	32.05582	100.00000	31.98527			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	25.48678	100.00000	25.42503		1,400,000,000,000.00		14,000,000	29,000,000.00
ABL12B	On	08/03/2015			100.00000	20.89344	100.00000	20.84227			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	12.29943	100.00000	12.26963			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	76.10753	100.00000	75.95801			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	52.71890	100.00000	52.60094		340,000,000,000.00		3,400,000	1,700,000.00
ABL8B	On	19/09/2013			100.00000	56.37103	100.00000	56.23298			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	89.56309	100.00000	89.35036			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	91.94631	100.00000	91.79229			0.00	0	0.00
ABLC07	On	15/02/2013			100.00000	81.48384	100.00000	81.13413			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	68.44602	100.00000	68.29454			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	42.84175	100.00000	42.74399			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	20.51552	100.00000	20.46795		90,000,000,000.00		900,000	0.00
ABLI04	On	11/10/2016			8.00000	90.97176	8.00000	90.94501			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On	13/07/2016			100.00000	22.27308	100.00000	22.22405			0.00	0	0.00
ABLS2B	On	13/07/2016			100.00000	18.05072	100.00000	18.00698			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	100.05443	9.58000	100.02869			0.00	0	0.00
ABLS4	On	29/03/2019			100.00000	10.35156	100.00000	10.32648			0.00	0	0.00
ABLS5	On	29/06/2019			100.00000	9.47325	100.00000	9.44368			0.00	0	0.00
ABLS11	On	29/06/2019			4.50000	101.90216	4.50000	101.88151			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	6.25042	100.00000	6.23609			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	21.25209	100.00000	21.20334			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	5.50486	100.00000	5.49224			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	99.32834	100.00000	99.13040			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	5.93580	100.00000	5.92218			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	68.44602	100.00000	68.29454			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	68.44602	100.00000	68.29454			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	68.44602	100.00000	68.29454			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	2.47562	100.00000	2.47094			0.00	0	0.00
ABN34	On	29/01/2018			100.00000	2.47562	100.00000	2.47094			0.00	0	0.00
ABN35	On	04/03/2013			6.82500	100.35814	6.82500	100.33955			0.00	0	0.00
ABN37	On	07/07/2016			100.00000	7.31701	100.00000	7.30312			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On	17/08/2015	Spot Bond			100.00000	13.53783	100.00000	13.51215			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.32730	100.00000	10.30200			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.47589	100.00000	12.45182			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	24.84104	100.00000	24.78828			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	11.37758	100.00000	11.35576			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.77762	100.00000	10.75689			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	22.00332	100.00000	21.96088			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	21.06562	100.00000	21.02488			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	7.63335	100.00000	7.60952			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	9.34889	100.00000	9.31971			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	20.03457	100.00000	19.99581			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.45499	100.00000	24.41658			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.70181	100.00000	19.67993			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	18.41047	100.00000	18.37486			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.66194	100.00000	17.62777			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	17.32412	100.00000	17.29060			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	9.32524	100.00000	7.33138			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	21.71729	100.00000	21.66870			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN57	On	05/07/2013	Spot Bond			100.00000	61.96115	100.00000	61.84359			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	12.45807	100.00000	12.40329			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	15.11013	100.00000	15.08091			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	14.17712	100.00000	14.14970			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.33825	95.66000	2.32767			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.51394	100.00000	2.47183			0.00	0	0.00
ABN63	On	07/12/2033	Spot Bond			100.00000	3.80127	100.00000	3.78455			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	11.19435	100.00000	11.16930		1,440,000,000,000.00	14,400,000	7,200,000.00	
ABS5	On	01/05/2015	Spot Bond			100.00000	22.75533	100.00000	22.70524		1,320,000,000,000.00	13,200,000	6,600,000.00	
ABS6	On	01/06/2020	Spot Bond			100.00000	10.85577	100.00000	10.83175		1,060,000,000,000.00	10,600,000	5,300,000.00	
ABS7	On	11/09/2026	Spot Bond			100.00000	9.14270	100.00000	9.12224			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.04045	100.00000	15.00680			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	34.45492	100.00000	34.37587			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.25067	4.00000	119.22810			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	7.07556	100.00000	7.05990			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.27223	100.00000	6.25792			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.47957	100.00000	3.47163			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	62.61037	100.00000	62.45868			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	82.72959	100.00000	82.54492			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019	On	20/06/2013	Spot Bond			100.00000	55.68554	100.00000	55.54916			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	20.10151	100.00000	20.05281			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	59.08566	100.00000	58.94095			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	64.75438	100.00000	64.59750			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	59.08566	100.00000	58.94095			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	61.83796	100.00000	61.68815			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	68.92015	100.00000	68.76844			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	100.47025	13.50000	100.43400			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	18.56063	100.00000	18.51566			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	18.81183	100.00000	18.76625			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	22.37883	100.00000	22.32462			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	96.91561	100.00000	96.66322			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	55.46656	100.00000	55.33072			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	55.43671	100.00000	55.30094			0.00	0	0.00
ACL042	On	20/08/2015	Spot Bond			100.00000	18.30944	100.00000	18.26508			0.00	0	0.00
ACL047	On	22/10/2018	Spot Bond			100.00000	1.49307	100.00000	1.49025			0.00	0	0.00
ACL053	On	29/01/2013	Spot Bond			100.00000	93.79273	100.00000	93.55825			0.00	0	0.00
ACL054	On	29/01/2013	Spot Bond			100.00000	93.79273	100.00000	93.55825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068 On 22/02/2014 Spot Bond			100.00000	41.01118	100.00000	40.91183			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	45.23005	100.00000	45.12048			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	15.11416	100.00000	15.08548			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	93.55990	100.00000	93.32542			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	12.69135	100.00000	12.66727			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	12.69135	100.00000	12.66727			0.00	0	0.00
ACL075 On 20/09/2013 Spot Bond			100.00000	55.83484	100.00000	55.69809			0.00	0	0.00
ACL076 On 20/09/2015 Spot Bond			100.00000	15.88685	100.00000	15.84794			0.00	0	0.00
ACL077 On 20/09/2015 Spot Bond			100.00000	16.66058	100.00000	16.61978			0.00	0	0.00
ACL078 On 20/09/2015 Spot Bond			100.00000	15.54193	100.00000	15.50387			0.00	0	0.00
ACL080 On 20/09/2015 Spot Bond			100.00000	15.77498	100.00000	15.73635			0.00	0	0.00
ACL081 On 20/09/2015 Spot Bond			100.00000	15.87753	100.00000	15.83864			0.00	0	0.00
ACL082 On 30/07/2017 Spot Bond			100.00000	10.64336	100.00000	10.61993			0.00	0	0.00
ACL083 On 30/07/2017 Spot Bond			100.00000	10.64336	100.00000	10.61993			0.00	0	0.00
ACL084 On 30/07/2017 Spot Bond			100.00000	10.69944	100.00000	10.67589			0.00	0	0.00
ACL085 On 20/12/2015 Spot Bond			100.00000	12.42497	100.00000	12.39454			0.00	0	0.00
ACL086 On 30/07/2017 Spot Bond			100.00000	10.69944	100.00000	10.67589			0.00	0	0.00
ACL087 On 30/07/2017 Spot Bond			100.00000	10.58728	100.00000	10.56398			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088	On	20/12/2015	Spot Bond			100.00000	24.41320	100.00000	24.36702			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	19.81081	100.00000	19.76230			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	82.79206	100.00000	82.60767			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	38.09664	100.00000	38.00334			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.65186	100.00000	12.62087			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	38.09664	100.00000	38.00334			0.00	0	0.00
ACL094	On	20/12/2012	Spot Bond			100.00000	82.79206	100.00000	82.60767			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	7.87796	100.00000	7.85867			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	7.86935	100.00000	7.85008			0.00	0	1,000,000.00
ACL097	On	20/12/2025	Spot Bond			100.00000	7.87873	100.00000	7.85943			0.00	0	1,000,000.00
ACL098	On	20/12/2025	Spot Bond			100.00000	7.67476	100.00000	7.65597			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	37.75382	100.00000	37.66136			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.08922	100.00000	8.06941			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	96.49923	100.00000	96.25116			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	66.03492	100.00000	65.87495			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	96.49923	100.00000	96.25116			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.34014	100.00000	10.31481			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	37.85667	100.00000	37.76396			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On	31/01/2014			100.00000	40.98824	100.00000	40.89802			0.00	0	0.00
ACL116	On	31/01/2014			100.00000	43.02626	100.00000	42.92203			0.00	0	0.00
ACL118	On	26/01/2021			100.00000	8.60033	100.00000	8.57949			0.00	0	0.00
ACL120	On	26/01/2021			100.00000	8.61200	100.00000	8.59113			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	7.55708	100.00000	7.54274			0.00	0	0.00
ACL123	On	27/01/2014			100.00000	43.52406	100.00000	43.41863			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	4.22149	100.00000	4.21214			0.00	0	0.00
ACL125	On	20/09/2017			100.00000	4.01648	100.00000	4.00748			0.00	0	0.00
ACL126	On	20/09/2016			100.00000	6.34568	100.00000	6.33364			0.00	0	0.00
ACL127	On	20/09/2021			100.00000	2.94811	100.00000	2.94151			0.00	0	0.00
ACL128	On	20/09/2021			100.00000	3.06003	100.00000	3.05317			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	7.45748	100.00000	7.43922			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	28.86001	100.00000	28.79010			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	28.86001	100.00000	28.79010			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	43.52406	100.00000	43.41863			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	28.41671	100.00000	28.34787			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	27.04871	100.00000	26.98247			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	27.00036	100.00000	26.93424			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL136	On	20/09/2021	Spot Bond			100.00000	7.32496	100.00000	7.30702			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	10.99979	100.00000	10.97286			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.31476	100.00000	7.29686			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.47513	100.00000	10.45207			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	82.95501	100.00000	82.77025			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.53120	100.00000	10.50802			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	19.89028	100.00000	19.84157			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	9.89736	100.00000	9.87312			0.00	0	8,100.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.24942	100.00000	9.22676			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.47426	100.00000	7.45596			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	45.59237	100.00000	45.48071			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	38.27185	100.00000	38.19525			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	38.07586	100.00000	37.99965			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.31142	100.00000	9.29278			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	41.70489	100.00000	41.60386			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	19.25602	100.00000	19.21747			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	19.10652	100.00000	19.06827		400,000,000,000.00	4,000,000	2,000,000.00	
ACL155	On	20/03/2015	Spot Bond			100.00000	19.39673	100.00000	19.35789			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL156	On	20/03/2017	Spot Bond			100.00000	9.29153	100.00000	9.27294			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	8.94361	100.00000	8.92571			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	19.28240	100.00000	19.24381			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	19.37914	100.00000	19.34035			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.38977	100.00000	10.37327			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	15.43931	100.00000	15.40841			0.00	0	0.00
ACL163	On	20/03/2015	Spot Bond			100.00000	19.32637	100.00000	19.28769			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	28.70089	100.00000	28.63060			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	18.88330	100.00000	18.83705			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	37.63040	100.00000	37.53825			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	10.22172	100.00000	10.20566			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	8.60099	100.00000	8.57992			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.27339	1.75000	102.26185			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	19.40467	100.00000	19.35714			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	89.54226	100.00000	89.33354			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	14.81481	100.00000	14.77852			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	8.53062	100.00000	8.50974			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	7.64776	100.00000	7.62903			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL175 On	20/06/2019	Spot Bond			100.00000	7.13908	100.00000	7.12160			0.00	0	0.00
ACL176 On	30/11/2012	Spot Bond			100.00000	89.58703	100.00000	89.37820			0.00	0	0.00
ACL177 On	20/09/2013	Spot Bond			100.00000	54.51121	100.00000	54.33916			0.00	0	0.00
ACL178 On	20/09/2014	Spot Bond			100.00000	28.11112	100.00000	28.02238			0.00	0	0.00
ACL179 On	30/11/2012	Spot Bond			100.00000	89.22459	100.00000	89.01660			0.00	0	0.00
ACL180 On	20/06/2015	Spot Bond			100.00000	16.53221	100.00000	16.48002			0.00	0	0.00
ACL181 On	20/06/2017	Spot Bond			100.00000	10.37519	100.00000	10.34245			0.00	0	0.00
ACL182 On	20/06/2017	Spot Bond			100.00000	9.79096	100.00000	9.76007			0.00	0	0.00
ACL183 On	20/06/2019	Spot Bond			100.00000	8.93586	100.00000	8.90766			0.00	0	0.00
ACL184 On	20/09/2017	Spot Bond			100.00000	9.97792	100.00000	9.94642			0.00	0	0.00
ACL185 On	20/09/2022	Spot Bond			100.00000	8.57602	100.00000	8.54895			0.00	0	0.00
ACL186 On	20/09/2016	Spot Bond			100.00000	3.75135	100.00000	3.73951			0.00	0	0.00
ACL187 On	20/09/2020	Spot Bond			100.00000	0.11883	100.00000	0.11845			0.00	0	0.00
ACL188 On	20/09/2020	Spot Bond			100.00000	0.11883	100.00000	0.11845			0.00	0	0.00
ACL189 On	20/09/2013	Spot Bond			100.00000	45.86839	100.00000	45.66221			0.00	0	0.00
ACL190 On	20/09/2013	Spot Bond			100.00000	45.86839	100.00000	45.66221			0.00	0	0.00
ADB01S On	14/12/2012	Spot Bond			100.00000	86.31177	100.00000	86.11693			0.00	0	0.00
ADB02S On	14/12/2012	Spot Bond			100.00000	86.28699	100.00000	86.09221			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB03S	On	09/04/2013			100.00000	72.81194	100.00000	72.65080			0.00	0	0.00
AER01U	On	18/11/2016			100.00000	2.48724	100.00000	2.48122			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	20.81735	100.00000	20.76692			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	21.52938	100.00000	21.47723			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	22.00407	100.00000	21.95076			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	9.31716	100.00000	9.29631		1,244,700,000,000.00		12,447,000	7,000,000.00
AIR02	On	30/04/2023			100.00000	16.33732	100.00000	16.30117			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	24.28829	100.00000	24.22945			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	16.77622	100.00000	16.73867		2,188,400,000,000.00		21,884,000	12,000,000.00
AIR03U	On	26/10/2014			100.00000	25.56388	100.00000	25.50195			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	16.33932	100.00000	16.30316			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	6.65724	100.00000	6.64198			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	36.66761	100.00000	36.58689			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	9.69753	100.00000	9.67404			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	10.42567	100.00000	10.40260			0.00	0	0.00
BAW12	On	17/04/2015			100.00000	17.59560	100.00000	17.54067			0.00	0	0.00
BAW13	On	17/04/2017			100.00000	9.55330	100.00000	9.52348			0.00	0	0.00
BAW14U	On	01/01/2014			100.00000	45.51918	100.00000	45.37706			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On	02/10/2015	Spot Bond			100.00000	25.03675	100.00000	24.98133			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.17388	100.00000	9.15166			0.00	0	3,000,000.00
BAW4	On	15/09/2013	Spot Bond			100.00000	56.27172	100.00000	56.13390			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	50.51086	100.00000	50.39785			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	22.75959	100.00000	22.70446			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	30.84903	100.00000	30.78075			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	16.32644	100.00000	16.29030			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	42.63731	100.00000	42.53402			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	16.31674	100.00000	16.27722			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	67.40005	100.00000	67.23677			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	17.47806	100.00000	17.43571			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	17.45025	100.00000	17.40798			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	12.81596	100.00000	12.78491			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	17.36684	100.00000	17.32477			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.73518	100.00000	12.70433			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	16.66713	100.00000	16.62676			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	16.66713	100.00000	16.62676			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	14.46629	100.00000	14.43125			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA12 On	31/03/2016	Spot Bond			100.00000	14.84685	100.00000	14.81088			0.00	0	0.00
BAYA13 On	31/03/2016	Spot Bond			100.00000	15.86008	100.00000	15.82165			0.00	0	0.00
BAYA14 On	30/09/2015	Spot Bond			100.00000	17.47806	100.00000	17.43571			0.00	0	0.00
BAYA15 On	30/06/2016	Spot Bond			100.00000	15.34632	100.00000	15.30915			0.00	0	0.00
BAYA16 On	30/09/2016	Spot Bond			8.00000	99.95696	8.00000	99.93545			0.00	0	0.00
BAYA17 On	30/09/2016	Spot Bond			100.00000	12.52581	100.00000	12.49548			0.00	0	0.00
BAYA18 On	31/12/2016	Spot Bond			100.00000	12.52581	100.00000	12.49548			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	12.52581	100.00000	12.49548			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	24.56808	100.00000	24.50856			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	66.32528	100.00000	66.16460			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	15.55036	100.00000	15.51270			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	10.87339	100.00000	10.83870			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	11.36063	100.00000	11.32438			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	9.73420	100.00000	9.67352			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			100.00000	1.10313	100.00000	1.00226		34,800,000,000,000.00	348,000,000	185,000,000.00	
BAYA27 On	30/09/2017	Spot Bond			100.00000	2.60123	100.00000	2.60122			0.00	0	0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	19.17092	100.00000	19.12448			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	17.65655	100.00000	17.61377			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On	31/03/2017			100.00000	15.69876	100.00000	15.66072			0.00	0	0.00
BAYB05	On	30/06/2019			100.00000	11.07106	100.00000	11.00203			0.00	0	0.00
BAYC1U	On	31/12/2016			100.00000	5.23078	100.00000	5.22088			0.00	0	0.00
BAYD1U	On	30/06/2035			100.00000	18.59956	100.00000	18.55449			0.00	0	0.00
BAYD2U	On	30/06/2035			100.00000	16.92768	100.00000	16.88668			0.00	0	0.00
BAYD3U	On	30/06/2035			100.00000	10.44919	100.00000	10.42388			0.00	0	0.00
BAYD4U	On	30/06/2035			100.00000	10.44919	100.00000	10.42388			0.00	0	0.00
BAYD5U	On	30/06/2035			100.00000	12.63357	100.00000	12.60296			0.00	0	0.00
BAYD6U	On	30/06/2035			100.00000	10.94677	100.00000	10.92025			0.00	0	0.00
BCJ01	On	10/03/2013			100.00000	71.37255	100.00000	71.09375			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	28.11751	100.00000	28.04940			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	19.59945	100.00000	19.55196			0.00	0	0.00
BCP61U	On	24/10/2012			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
BCP62U	On	16/11/2012			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
BCP63U	On	07/12/2012			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	4.16877	100.00000	4.15959			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	9.74983	100.00000	9.73134			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	10.88679	100.00000	10.86613			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028	Spot Bond			100.00000	11.65235	100.00000	11.62657			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	31.01740	100.00000	30.94225			0.00	0	0.00
BD310B	On	03/07/2013	Spot Bond			100.00000	66.08271	100.00000	67.89989			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	41.38130	100.00000	41.28105			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	40.94404	100.00000	40.84486			0.00	0	0.00
BD311B	On	04/07/2013	Spot Bond			100.00000	68.78364	100.00000	68.61700			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	42.54530	100.00000	42.44223			0.00	0	0.00
BD311D	On	31/03/2013	Spot Bond			100.00000	68.29475	100.00000	68.12930			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	7.45312	100.00000	7.43487			0.00	0	0.00
BD311F	On	20/09/2014	Spot Bond			100.00000	26.76260	100.00000	26.69706			0.00	0	0.00
BD32AU	On	08/05/2014	Spot Bond			100.00000	24.10441	100.00000	24.02915			0.00	0	0.00
BEER01	On	19/07/2013	Spot Bond			100.00000	58.42577	100.00000	58.29717			0.00	0	0.00
BG22A1	On	21/07/2016	Spot Bond			100.00000	11.54469	100.00000	11.51672			0.00	0	0.00
BG22A2	On	21/07/2016	Spot Bond			100.00000	11.60172	100.00000	11.57362			0.00	0	0.00
BG22A3	On	21/07/2016	Spot Bond			100.00000	11.77281	100.00000	11.74428			0.00	0	0.00
BG22B1	On	21/07/2016	Spot Bond			100.00000	12.34310	100.00000	12.31319			0.00	0	0.00
BG22C1	On	21/07/2016	Spot Bond			100.00000	12.91339	100.00000	12.88210			0.00	0	0.00
BG22D1	On	21/07/2016	Spot Bond			100.00000	14.51021	100.00000	14.47505			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YUOn	21/07/2016	Spot Bond			100.00000	4.15942	100.00000	4.14934			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.64256	100.00000	9.61920			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	10.03827	100.00000	10.01396			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	10.20787	100.00000	10.18313			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	10.26440	100.00000	10.23953			0.00	0	0.00
BG32B On	30/10/2016	Spot Bond			100.00000	10.94276	100.00000	10.91625			0.00	0	0.00
BG32C On	30/10/2016	Spot Bond			100.00000	11.84725	100.00000	11.81854			0.00	0	0.00
BG32DUOn	30/10/2016	Spot Bond			100.00000	2.60455	100.00000	2.59824			0.00	0	0.00
BG32YUOn	30/10/2016	Spot Bond			100.00000	2.60455	100.00000	2.59824			0.00	0	0.00
BG42A1 On	15/03/2017	Spot Bond			100.00000	8.60666	100.00000	8.58558			0.00	0	0.00
BG42A2 On	15/03/2017	Spot Bond			100.00000	9.16169	100.00000	9.13925			0.00	0	0.00
BG42A3 On	15/03/2017	Spot Bond			100.00000	9.31306	100.00000	9.29025			0.00	0	0.00
BG42A4 On	15/03/2017	Spot Bond			8.00000	103.26461	8.00000	103.24225			0.00	0	0.00
BG42B On	15/03/2017	Spot Bond			100.00000	9.76717	100.00000	9.74326			0.00	0	0.00
BG42C On	15/06/2017	Spot Bond			100.00000	9.80600	100.00000	9.78199			0.00	0	0.00
BG42DUOn	15/03/2017	Spot Bond			100.00000	2.32474	100.00000	2.31904			0.00	0	0.00
BG42YUOn	15/03/2017	Spot Bond			100.00000	2.32474	100.00000	2.31904			0.00	0	0.00
BID01 On	06/08/2014	Spot Bond			100.00000	31.39039	100.00000	31.32130		980,000,000,000.00	9,800,000	9,900,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC14	On	26/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	65.76577	1,000.00000	64.60177			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
BIDC26	On	02/08/2013	Spot Bond			100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	11.85734	100.00000	11.82862			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	6.93567	100.00000	6.91887			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.31946	100.00000	7.30173			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	11.87806	100.00000	11.84928			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.22002	100.00000	12.19042			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	12.84179	100.00000	12.81068			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.43245	100.00000	15.39507			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.33738	100.00000	14.30265			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	56.14577	100.00000	56.00826			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	66.24323	100.00000	66.08276			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	86.53647	100.00000	86.33799			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	37.41135	100.00000	37.29326			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01U	On	30/09/2016	Spot Bond			100.00000	7.39509	100.00000	7.37718			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	93.25179	100.00000	93.01925			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	33.96214	100.00000	33.88738		940,000,000,000.00		9,400,000	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	22.68299	100.00000	22.63306			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.14271	100.00000	14.10845			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	30.38636	100.00000	30.31275			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	19.28627	100.00000	19.24382		6,420,000,000,000.00		64,200,000	10,700,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	116.13152	8.00000	116.10636			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.41555	100.00000	13.38305			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	119.18899	8.00000	119.16359			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	18.26355	100.00000	18.20653			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.76007	100.00000	14.72758		1,220,000,000,000.00		12,200,000	6,100,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.40145	100.00000	0.39968			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	151.61389	4.00000	151.58157			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.59828	100.00000	15.56376			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.76176	100.00000	14.72910		200,000,000,000.00		2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.49340	100.00000	11.46768		12,800,000,000,000.00		128,000,000	32,490,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.01612	100.00000	12.98424			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On	28/03/2016	Spot Bond			12.05000	100.00000	12.05000	98.02923			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	90.36969	100.00000	90.15452			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	36.91780	100.00000	36.82837			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	26.38123	100.00000	26.31733			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	90.15080	100.00000	89.93305			0.00	0	0.00
CIG01	On	06/06/2015	Spot Bond			100.00000	18.82598	100.00000	18.76655			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	82.63522	100.00000	82.45118			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	83.61516	100.00000	83.42851			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	30.93149	100.00000	30.85572			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	55.71042	100.00000	55.57398			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	71.55721	100.00000	71.39883			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	71.55721	100.00000	71.39883			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	71.55721	100.00000	71.39883			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	71.55721	100.00000	71.39883			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	55.71042	100.00000	55.57398			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	55.71042	100.00000	55.57398			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	59.05952	100.00000	58.91488			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	55.73531	100.00000	55.59880			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118 On	20/06/2013	Spot Bond			100.00000	55.48647	100.00000	55.35058			0.00	0	0.00
CLN120 On	20/06/2013	Spot Bond			100.00000	55.28740	100.00000	55.15199			0.00	0	0.00
CLN123 On	23/05/2013	Spot Bond			100.00000	59.63925	100.00000	59.49476			0.00	0	0.00
CLN126 On	20/08/2015	Spot Bond			100.00000	22.01711	100.00000	21.96377			0.00	0	0.00
CLN127 On	01/07/2013	Spot Bond			100.00000	66.25395	100.00000	66.09345			0.00	0	0.00
CLN130 On	20/08/2015	Spot Bond			100.00000	21.87644	100.00000	21.82345			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	55.48647	100.00000	55.35058			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	55.31229	100.00000	55.17682			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	22.61998	100.00000	22.56519			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	59.75738	100.00000	59.61262			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	59.58122	100.00000	59.43689			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	59.52994	100.00000	59.38414			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	55.78507	100.00000	55.64845			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	55.61089	100.00000	55.47469			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	55.66065	100.00000	55.52434			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	53.26270	100.00000	53.14351			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	106.01433	13.64000	105.97612			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	50.98332	100.00000	50.86924			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152 On	20/08/2013	Spot Bond			100.00000	61.25490	100.00000	61.10651			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	87.79307	100.00000	87.58601			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	39.63933	100.00000	39.54225			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	39.29652	100.00000	39.20027			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	39.29652	100.00000	39.20027			0.00	0	0.00
CLN158 On	19/04/2013	Spot Bond			100.00000	65.21307	100.00000	65.05510			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	22.36154	100.00000	22.30736			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.12922	100.00000	16.08972			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	15.95211	100.00000	15.91304			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	35.43674	100.00000	35.35089			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	35.43674	100.00000	35.35089			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	35.43674	100.00000	35.35089			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	35.43674	100.00000	35.35089			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	35.43674	100.00000	35.35089			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	35.43674	100.00000	35.35089			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	12.61772	100.00000	12.58682			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	35.43674	100.00000	35.35089			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	87.64207	100.00000	87.43536			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174 On	31/03/2013	Spot Bond			100.00000	66.15689	100.00000	65.99663			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	66.40051	100.00000	66.23965			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	66.24288	100.00000	66.08240			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	66.24288	100.00000	66.08240			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	33.37896	100.00000	33.29811			0.00	0	0.00
CLN179 On	20/03/2016	Spot Bond			100.00000	12.08766	100.00000	12.05805			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66762	100.00000	66.66761			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66762	100.00000	66.66761			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.67171	100.00000	12.64068			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.37459	100.00000	12.34735			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.67171	100.00000	12.64068			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.05991	100.00000	11.03312			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	32.88961	100.00000	32.80905			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	34.34248	100.00000	34.25837			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.26851	2.76000	100.26105			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.51916	100.00000	13.48641			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.23594	2.76000	106.21937			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.62727	8.25000	100.60480			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195 On	15/06/2014	Spot Bond			100.00000	34.35820	100.00000	34.27404			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.67171	100.00000	12.64068			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	12.67171	100.00000	12.64068			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.62520	100.00000	3.61678			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.84494	2.40000	110.82866			0.00	0	0.00
CLN200 On	20/12/2016	Spot Bond			100.00000	12.87794	100.00000	12.84640			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	82.17341	100.00000	82.09831			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	82.81101	100.00000	82.62617			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	56.29767	100.00000	56.15979			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	40.26326	100.00000	40.16465			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	23.30438	100.00000	23.24793			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	23.39853	100.00000	23.34184			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.80939	8.52000	103.78573			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	23.63362	100.00000	23.57637			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	23.52876	100.00000	23.47176			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.69015	100.00000	10.66426			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.69015	100.00000	10.66426			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.79313	8.64500	103.76913			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222 On	20/10/2016	Spot Bond			8.64500	103.79313	8.64500	103.76913			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	33.95025	100.00000	33.86710			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	35.58201	100.00000	35.49487			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	14.13792	100.00000	14.10663			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	9.74784	100.00000	9.72397			0.00	0	0.00
CLN227 On	20/12/2016	Spot Bond			100.00000	10.60512	100.00000	10.57915			0.00	0	0.00
CLN228 On	14/06/2013	Spot Bond			100.00000	55.94524	100.00000	55.80821			0.00	0	0.00
CLN229 On	14/06/2013	Spot Bond			100.00000	55.96544	100.00000	55.82837			0.00	0	0.00
CLN230 On	17/01/2015	Spot Bond			100.00000	23.10098	100.00000	23.04501			0.00	0	0.00
CLN231 On	17/01/2015	Spot Bond			100.00000	23.10098	100.00000	23.04501			0.00	0	0.00
CLN232 On	20/06/2014	Spot Bond			100.00000	36.44806	100.00000	36.37511			0.00	0	0.00
CLN233 On	02/02/2013	Spot Bond			100.00000	92.67915	100.00000	92.44975			0.00	0	0.00
CLN234 On	19/04/2013	Spot Bond			100.00000	65.61888	100.00000	65.45991			0.00	0	0.00
CLN235 On	19/04/2013	Spot Bond			100.00000	65.61888	100.00000	65.45991			0.00	0	0.00
CLN236 On	15/06/2016	Spot Bond			100.00000	14.22030	100.00000	14.19184			0.00	0	0.00
CLN237 On	14/02/2017	Spot Bond			100.00000	9.67963	100.00000	9.65617			0.00	0	0.00
CLN238 On	15/02/2013	Spot Bond			100.00000	89.77188	100.00000	89.55659			0.00	0	0.00
CLN239 On	20/03/2017	Spot Bond			100.00000	9.75378	100.00000	9.73426			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On	24/02/2015	Spot Bond			100.00000	20.78895	100.00000	20.73858			0.00	0	0.00
CLN241	On	24/02/2017	Spot Bond			100.00000	9.92651	100.00000	9.90246			0.00	0	0.00
CLN242	On	24/02/2019	Spot Bond			9.35000	100.87290	9.35000	100.84785			0.00	0	0.00
CLN243	On	24/02/2019	Spot Bond			9.35000	100.87290	9.35000	100.84785			0.00	0	0.00
CLN244	On	25/02/2015	Spot Bond			100.00000	20.73858	100.00000	20.68834			0.00	0	0.00
CLN245	On	25/02/2015	Spot Bond			100.00000	20.75740	100.00000	20.70710			0.00	0	0.00
CLN246	On	24/02/2017	Spot Bond			100.00000	14.44887	100.00000	14.41387			0.00	0	0.00
CLN247	On	24/02/2017	Spot Bond			100.00000	14.39567	100.00000	14.36080			0.00	0	0.00
CLN248	On	14/03/2015	Spot Bond			100.00000	19.56683	100.00000	19.51891			0.00	0	0.00
CLN249	On	24/02/2017	Spot Bond			100.00000	14.15094	100.00000	14.11665			0.00	0	0.00
CLN250	On	26/03/2015	Spot Bond			100.00000	19.51278	100.00000	19.46498			0.00	0	0.00
CLN251	On	26/03/2015	Spot Bond			100.00000	19.51278	100.00000	19.46498			0.00	0	0.00
CLN252	On	26/03/2015	Spot Bond			100.00000	19.51278	100.00000	19.46498		200,000,000,000.00	2,000,000	1,000,000.00	
CLN253	On	26/03/2015	Spot Bond			100.00000	19.51278	100.00000	19.46498			0.00	0	0.00
CLN254	On	26/03/2015	Spot Bond			100.00000	19.51278	100.00000	19.46498			0.00	0	0.00
CLN255	On	26/03/2015	Spot Bond			100.00000	19.66938	100.00000	19.62121			0.00	0	0.00
CLN256	On	26/03/2017	Spot Bond			100.00000	9.53671	100.00000	9.51336		200,000,000,000.00	2,000,000	1,000,000.00	
CLN257	On	26/03/2017	Spot Bond			100.00000	9.53671	100.00000	9.51336			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258 On	26/03/2017	Spot Bond			100.00000	9.53671	100.00000	9.51336			0.00	0	0.00
CLN259 On	26/03/2017	Spot Bond			100.00000	9.53671	100.00000	9.51336			0.00	0	0.00
CLN260 On	26/03/2017	Spot Bond			100.00000	9.53671	100.00000	9.51336			0.00	0	0.00
CLN261 On	26/03/2017	Spot Bond			100.00000	9.53671	100.00000	9.51336			0.00	0	0.00
CLN262 On	26/03/2019	Spot Bond			9.65000	100.05209	9.65000	100.02604			0.00	0	0.00
CLN263 On	20/06/2014	Spot Bond			100.00000	28.50746	100.00000	28.43765			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	28.68543	100.00000	28.61593			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	65.58887	100.00000	65.38410			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	37.95286	100.00000	37.85990			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	37.95286	100.00000	37.85990			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	8.99067	100.00000	8.96260			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	10.13881	100.00000	10.11398			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	13.59761	100.00000	13.56466			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	11.64648	100.00000	11.61796			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	8.43011	100.00000	8.40947			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	8.37985	100.00000	8.35934			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	8.43011	100.00000	8.40947			0.00	0	0.00
CLN275 On	22/05/2017	Spot Bond			100.00000	10.20579	100.00000	10.17392			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276	On	24/05/2017			100.00000	11.95974	100.00000	11.92240			0.00	0	0.00
CLN277	On	25/05/2017			100.00000	11.92240	100.00000	11.88518			0.00	0	0.00
CLN278	On	20/06/2017			100.00000	8.41001	100.00000	8.38941			0.00	0	0.00
CLN279	On	20/06/2015			100.00000	17.73263	100.00000	17.68920			0.00	0	0.00
CLN280	On	07/06/2017			100.00000	10.07998	100.00000	10.04817			0.00	0	0.00
CLN281	On	21/06/2015			100.00000	15.93407	100.00000	15.88378			0.00	0	0.00
CLN282	On	27/06/2015			100.00000	16.09538	100.00000	14.05127			0.00	0	0.00
CLN283	On	20/09/2015			100.00000	16.20359	100.00000	16.15245			0.00	0	0.00
CLN284	On	20/06/2017			100.00000	10.72573	100.00000	10.69187			0.00	0	0.00
CLN285	On	20/06/2017			100.00000	10.72573	100.00000	10.69187			0.00	0	0.00
CLN286	On	20/06/2017			100.00000	10.72573	100.00000	10.69187			0.00	0	0.00
CLN287	On	20/06/2017			100.00000	10.72573	100.00000	10.69187			0.00	0	0.00
CLN288	On	10/08/2017			100.00000	10.59737	100.00000	10.55076			0.00	0	0.00
CLN289	On	30/08/2017			100.00000	1.97058	100.00000	1.96192			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	18.89409	100.00000	18.85250			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	18.89409	100.00000	18.85250			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	67.34425	100.00000	67.19520			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.00000	85.06089	100.00000	84.86535			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	85.05040	100.00000	84.85489			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	107.47962	100.00000	107.26659			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	102.58164	100.00000	102.34632			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	85.03992	100.00000	84.84443			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	70.47976	100.00000	70.34577			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	62.59872	100.00000	62.44707			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	62.59872	100.00000	62.44707			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.60691	100.00000	8.58606			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	68.65554	100.00000	68.50359			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	68.67106	100.00000	68.51908			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	85.05040	100.00000	84.85489			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	85.05040	100.00000	84.85489			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.71204	100.00000	13.67845			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	71.24029	100.00000	71.08262			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	11.65235	100.00000	11.62657			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00204	100.00000	0.00204			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00227	100.00000	0.00227			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	11.98989	100.00000	11.96721			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	11.98989	100.00000	11.96721			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	12.10381	100.00000	12.07449			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	12.10381	100.00000	12.07449			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.04141	100.00000	11.01436			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	9.29925	100.00000	9.27649			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	8.63113	100.00000	8.60999			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	66.42568	100.00000	66.21829			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	8.73165	100.00000	8.71026			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	11.60439	100.00000	11.55280			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	15.79075	100.00000	15.75541			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	70.25355	100.00000	70.09806			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	12.51675	100.00000	12.48905			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	15.76208	100.00000	15.72719			0.00	0	339,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	20.50562	100.00000	20.46023			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	10.99300	100.00000	10.96840			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ10C On	18/01/2013	Spot Bond			100.00000	81.00590	100.00000	80.83643			0.00	0	0.00
COJ12C On	17/02/2013	Spot Bond			5.86800	103.50470	5.86800	103.48843			0.00	0	0.00
CPL002 On	29/11/2014	Spot Bond			7.17500	99.54503	7.17500	99.52579		28,700,000,000.00		4,000,000	2,000,000.00
CPL003 On	28/02/2017	Spot Bond			100.00000	9.61991	100.00000	9.59660			0.00	0	0.00
CPL005 On	01/03/2015	Spot Bond			100.00000	20.51514	100.00000	20.46489			0.00	0	0.00
CPL007 On	01/08/2015	Spot Bond			100.00000	18.96307	100.00000	18.87968			0.00	0	0.00
CPL008 On	27/11/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
CPL009 On	07/12/2012	Spot Bond			100.00000	86.13790	100.00000	85.94034			0.00	0	0.00
DEN37U On	28/09/2012	Spot Bond			100.00000	68.60167	100.00000	99.72678			0.00	0	0.00
DENG26 On	28/09/2012	Spot Bond			100.00000	68.72750	100.00000	99.72677			0.00	0	0.00
DENG28 On	12/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
DENG31 On	02/04/2013	Spot Bond			100.00000	70.76839	100.00000	70.61133			0.00	0	0.00
DENG33 On	02/10/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
DENG36 On	28/09/2012	Spot Bond			100.00000	68.56833	100.00000	99.72678			0.00	0	0.00
DENG38 On	28/09/2012	Spot Bond			100.00000	68.56833	100.00000	99.72678			0.00	0	0.00
DENG39 On	28/09/2012	Spot Bond			100.00000	68.56500	100.00000	99.72678			0.00	0	0.00
DENG40 On	28/09/2012	Spot Bond			100.00000	68.39166	100.00000	99.72677			0.00	0	0.00
DRD02 On	01/10/2012	Spot Bond			100.00000	99.18479	100.00000	98.91599			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.00721	100,000.00000	3.37518			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	27.07640	100.00000	26.95733			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.00000	44.38545	100.00000	47.35907			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	53.92598	100.00000	53.80727			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	23.11427	100.00000	23.06310		2,840,000,000,000.00		28,400,000	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.82923	100.00000	10.80539		29,050,900,000,000.00		290,509,000	80,215,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	10.74997	100.00000	10.72632		69,550,000,000,000.00		695,500,000	188,350,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	97.65551	100.00000	97.39919		24,500,000,000,000.00		245,000,000	25,000,000.00
E170	On	01/08/2020	Spot Bond			100.00000	15.49020	100.00000	15.45609		3,600,000,000,000.00		36,000,000	17,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	15.49496	100.00000	15.45742			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	22.45327	100.00000	22.38240			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	9.47247	100.00000	9.44258			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	3.99620	100.00000	3.98359			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.68590	100.00000	1.68058			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	16.47131	100.00000	16.43351		32,000,000,000,000.00		320,000,000	80,000,000.00
EL28	On	02/05/2028	Spot Bond			1.94500	111.71255	2.55000	103.40068		161,435,000,000.00		83,000,000	26,500,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	12.26205	100.00000	12.23506			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	11.23025	100.00000	11.20512			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On	04/05/2024	Spot Bond			8.00000	119.30858	8.00000	119.28315			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	15.98691	100.00000	15.94818			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	90.51163	100.00000	90.29352			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
EQ181U	On	03/12/2012	Spot Bond			100.00000	86.99661	100.00000	86.79523			0.00	0	0.00
EQ182U	On	11/12/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
EQ183U	On	24/01/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	29.39658	100.00000	29.32950			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	25.02078	100.00000	24.96570			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	18.06332	100.00000	18.50952			0.00	0	0.00
EQS05	On	25/04/2017	Spot Bond			100.00000	9.99478	100.00000	9.96358			0.00	0	0.00
ERS3A7	On	17/11/2012	Spot Bond			100.00000	89.52945	100.00000	89.31423			0.00	0	0.00
ERS3A8	On	17/11/2014	Spot Bond			100.00000	22.12272	100.00000	22.06913			0.00	0	0.00
ERS3B1	On	17/11/2012	Spot Bond			100.00000	89.79330	100.00000	89.57745			0.00	0	0.00
ERS3B2	On	17/08/2014	Spot Bond			100.00000	29.28011	100.00000	29.20918			0.00	0	0.00
ERS3C1	On	17/11/2012	Spot Bond			100.00000	89.90324	100.00000	89.68713			0.00	0	0.00
ERS3C2	On	17/08/2014	Spot Bond			100.00000	29.98013	100.00000	29.90751			0.00	0	0.00
ERSA10	On	17/08/2013	Spot Bond			100.00000	60.00019	100.00000	59.85484			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA11	On	17/08/2014	Spot Bond			100.00000	28.79884	100.00000	28.72908			0.00	0	0.00
ERSA12	On	17/08/2015	Spot Bond			100.00000	16.16586	100.00000	16.12669			0.00	0	0.00
ERSA13	On	17/08/2013	Spot Bond			100.00000	60.01641	100.00000	59.87101			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	16.90651	100.00000	16.86889			12,140,000,000,000.00	121,400,000	60,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	104.05787	9.25000	104.03216			10,303,251,250,000.00	113,865,000	507,240,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.73850	10.00000	101.71153			1,346,390,000,000.00	134,639,000	273,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	99.91588	7.85000	99.89487			326,434,400,000.00	41,584,000	57,200,000.00
ES33	On	15/09/2033	Spot Bond			8.67000	89.04660	7.50000	100.24437			5,557,470,000,000.00	641,000,000	570,500,000.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	17.40115	100.00000	17.32464			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.00000	84.81089	100.00000	84.61944			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.74802	100.00000	11.71957			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.43228	100.00000	11.40458			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	60.67203	100.00000	60.52505			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	60.80778	100.00000	60.66046			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.63254	8.37500	100.60987			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	61.48647	100.00000	61.33752			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	27.77243	100.00000	27.71028			3,440,000,000,000.00	34,400,000	17,200,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	11.17023	100.00000	11.14551			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB06	On	05/11/2012	Spot Bond			100.00000	91.86702	100.00000	91.63962			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	85.30509	100.00000	85.10898			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.50046	100.00000	9.47719			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.45481	100.00000	7.43655			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	10.73295	100.00000	10.70695			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	15.50626	100.00000	15.47195			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	8.56810	100.00000	8.54711			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	42.86496	100.00000	42.76714			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	68.44602	100.00000	68.29454			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	58.65058	100.00000	58.52148			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.52581	100.00000	3.51776			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	7.07556	100.00000	7.05990			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	2.58884	100.00000	2.58311			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.43152	100.00000	4.42172			0.00	0	0.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	21.71729	100.00000	21.66870			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	21.71729	100.00000	21.66870			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	21.71729	100.00000	21.66870			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.34669	100.00000	0.34604			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On	28/10/2024			100.00000	0.02307	100.00000	0.02302			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	0.02126	100.00000	0.02122			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	36.38815	100.00000	36.30762			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	63.39576	100.00000	63.24218			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	13.93812	100.00000	13.90435			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	42.29316	100.00000	42.20850			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	39.11666	100.00000	39.03838			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	13.59761	100.00000	13.56466			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	13.59761	100.00000	13.56466			0.00	0	0.00
FRC107	On	03/06/2021			100.00000	9.94301	100.00000	9.91866			0.00	0	0.00
FRC108	On	24/02/2017			100.00000	13.39543	100.00000	13.36298			0.00	0	0.00
FRC109	On	20/06/2017			100.00000	10.08856	100.00000	10.06384			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	58.91081	100.00000	58.76810			0.00	0	0.00
FRC110	On	15/06/2016			100.00000	13.10002	100.00000	13.06794			0.00	0	0.00
FRC112	On	20/06/2017			100.00000	8.78190	100.00000	8.76040			0.00	0	0.00
FRC113	On	20/06/2017			100.00000	9.60609	100.00000	9.58257			0.00	0	0.00
FRC114	On	20/06/2014			100.00000	29.02327	100.00000	28.95219			0.00	0	0.00
FRC115	On	20/06/2017			100.00000	9.29946	100.00000	9.26685			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC116 On	20/06/2017	Spot Bond			100.00000	8.93094	100.00000	8.89594			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	12.95061	100.00000	12.91889			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	9.58600	100.00000	9.56251			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	11.49571	100.00000	11.46756			0.00	0	0.00
FRC120 On	20/06/2017	Spot Bond			100.00000	12.35006	100.00000	12.31981			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.15379	100.00000	9.13138			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	10.33983	100.00000	10.31451			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	13.54614	100.00000	13.51296			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	10.84257	100.00000	10.80835			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	7.91694	100.00000	7.88178			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.60693	100.00000	12.56714			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	14.83867	100.00000	14.79184			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.50859	100.00000	11.47226			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.20965	100.00000	12.17111			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.14929	100.00000	14.10462			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.20284	100.00000	13.16117			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	14.72183	100.00000	14.67536			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.56311	100.00000	15.51399			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC134 On	20/09/2017	Spot Bond			100.00000	14.11423	100.00000	14.06968			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.28950	100.00000	14.24439			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.38492	100.00000	12.34583			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	12.75882	100.00000	12.71856			0.00	0	0.00
FRC138 On	20/09/2017	Spot Bond			100.00000	15.02562	100.00000	14.97819			0.00	0	0.00
FRC139 On	20/09/2017	Spot Bond			100.00000	14.85036	100.00000	14.80348			0.00	0	0.00
FRC140 On	20/09/2017	Spot Bond			100.00000	14.37129	100.00000	14.32592			0.00	0	0.00
FRC141 On	20/09/2017	Spot Bond			100.00000	15.04899	100.00000	15.00149			0.00	0	0.00
FRC142 On	20/09/2017	Spot Bond			100.00000	12.91072	100.00000	12.86997			0.00	0	0.00
FRC143 On	20/09/2017	Spot Bond			100.00000	11.55533	100.00000	11.51885			0.00	0	0.00
FRC144 On	20/09/2017	Spot Bond			100.00000	9.87276	100.00000	9.84160			0.00	0	0.00
FRC145 On	20/09/2017	Spot Bond			100.00000	15.71501	100.00000	15.66541			0.00	0	0.00
FRC146 On	20/09/2014	Spot Bond			100.00000	29.38640	100.00000	29.29364			0.00	0	0.00
FRC147 On	20/09/2015	Spot Bond			100.00000	19.48966	100.00000	19.42815			0.00	0	0.00
FRC148 On	24/02/2017	Spot Bond			100.00000	2.98235	100.00000	2.96832			0.00	0	0.00
FRC149 On	20/09/2015	Spot Bond			100.00000	8.89210	100.00000	8.86403			0.00	0	0.00
FRC150 On	20/09/2017	Spot Bond			100.00000	1.58260	100.00000	1.57761			0.00	0	0.00
FRC151 On	20/09/2017	Spot Bond			100.00000	1.52090	100.00000	1.50925			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On	03/06/2014	Spot Bond			100.00000	36.98612	100.00000	36.90426			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	31.93164	100.00000	31.85428			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	16.14787	100.00000	16.10832			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	13.19597	100.00000	13.16365			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	44.52283	100.00000	44.41498			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.62219	6.90500	100.60336			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.15441	100.00000	9.13200			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	66.08298	100.00000	65.92290			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	26.72634	100.00000	26.66088			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	10.00871	100.00000	9.98446			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	100.93267	5.87500	100.91679			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.49401	100.00000	11.46587			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.58256	100.00000	11.55420			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.17386	100.00000	5.16247			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	25.38271	100.00000	25.33455			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.74129	100.00000	4.73085			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.63391	100.00000	6.61930			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On	20/09/2016	Spot Bond			100.00000	9.51535	100.00000	9.49729			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	83.07111	100.00000	82.88609			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	11.17714	100.00000	11.15007			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.04838	100.00000	16.00908			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	15.71968	100.00000	15.68118			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.11601	100.00000	14.08144			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.48211	4.73000	106.45989			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	83.46422	100.00000	83.27833			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.31523	100.00000	14.28016			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.14972	100.00000	9.12732			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.24626	100.00000	10.22117			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.15714	100.00000	23.10042			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	11.72159	100.00000	11.69289			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.34279	100.00000	11.31501			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	82.68003	100.00000	82.49589			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	82.66985	100.00000	82.48573			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	85.54931	100.00000	85.39058			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	85.55099	100.00000	85.39228			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC92	On	20/03/2013	Spot Bond			100.00000	85.55776	100.00000	85.39902			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	82.63797	100.00000	82.45352			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	9.86810	100.00000	9.84835			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.11139	100.00000	14.08315			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	9.85816	100.00000	9.83843			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	21.65676	100.00000	21.61342			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.66685	100.00000	14.63750			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	14.02324	100.00000	13.98927			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	61.94314	100.00000	61.79308			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	64.43952	100.00000	64.28341			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	62.01600	100.00000	61.86576			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	64.51797	100.00000	64.36167			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	62.19531	100.00000	62.04463			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	62.25135	100.00000	62.10054			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	62.83972	100.00000	62.68748			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	63.56257	100.00000	63.40859			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	64.01645	100.00000	63.86137			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	21.64591	100.00000	21.59572			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On	01/09/2013	Spot Bond			100.00000	58.00243	100.00000	57.86037			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	31.66548	100.00000	31.58876			0.00	0	0.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	18.07067	100.00000	18.01425			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	14.12389	100.00000	14.08967			0.00	0	0.00
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.78269	100.00000	9.75216			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.14384	100.00000	8.12410			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.77876	100.00000	10.75831			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	7.07556	100.00000	7.05990			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	7.07556	100.00000	7.05990			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	7.07556	100.00000	7.05990			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.18178	100.00000	3.17478			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	7.96238	100.00000	7.94309			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.44093	100.00000	3.43308			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	12.95326	100.00000	12.92188			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	11.59446	100.00000	11.56638			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	94.60944	100.00000	94.36809			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	63.14791	100.00000	62.99493			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.85644	100.00000	7.83740			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On	22/12/2013	Spot Bond			100.00000	37.80793	100.00000	38.07605			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.86824	2.00000	103.85423			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	65.69654	100.00000	65.53738			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	82.29319	100.00000	82.11031			0.00	0	0.00
FRS67	On	25/05/2013	Spot Bond			100.00000	58.24328	100.00000	58.06144			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.88437	100.00000	0.88161			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	14.03967	100.00000	13.99536			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	56.20871	100.00000	56.03129			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	55.50240	100.00000	55.32722			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.79554	100.00000	7.77121			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	17.89112	100.00000	17.83465			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	8.70427	100.00000	8.67680			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	27.31687	100.00000	27.23065			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	15.96872	100.00000	15.91832			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	32.98457	100.00000	32.83793			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	59.21592	100.00000	58.94975			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.23098	100.00000	28.16781		380,000,000,000.00	3,800,000	1,900,000.00	
FRX15	On	14/03/2015	Spot Bond			100.00000	21.42806	100.00000	21.38011		287,900,000,000.00	2,879,000	1,900,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On	15/09/2016	Spot Bond			9.00000	97.00826	9.00000	96.98467			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	102.31554	8.00000	102.29337			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	16.20011	100.00000	16.16425			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	102.20882	9.00000	102.19241			88,200,000,000.00	9,800,000	4,900,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	13.72140	100.00000	13.69103			0.00	0	1,230,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.32979	100.00000	10.30705			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.58204	100.00000	11.55642			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.49668	100.00000	13.46362			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	18.48541	100.00000	18.42770			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	104.39830	9.48500	104.37187			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	73.84720	100.00000	73.70463			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	45.00
GPT11	On	29/01/2013	Spot Bond			100.00000	79.18929	100.00000	79.02736			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	74.60797	100.00000	74.46422			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	94.36905	100.00000	94.13194			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	88.98521	100.00000	88.77181			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA298	On	15/11/2012			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
GRA299	On	18/12/2012			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
GRB88	On	25/10/2013			100.00000	58.92719	100.00000	58.66806			0.00	0	0.00
GRD164	On	18/01/2013			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	8.75252	100.00000	8.73132			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	10.91783	100.00000	10.89138			0.00	0	0.00
GRN1A10	On	18/11/2012			100.00000	89.01811	100.00000	88.80464			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	89.04004	100.00000	88.82652			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	89.09488	100.00000	88.88122			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	89.29230	100.00000	89.07816			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	20.12963	100.00000	20.08033			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	10.86004	100.00000	10.83373			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03	On	15/10/2015	Spot Bond			100.00000	14.55764	100.00000	14.52238			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	10.18155	100.00000	10.15660			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	22.22627	100.00000	22.17242			0.00	0	0.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.47212	100.00000	10.96286			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	20.72122	100.00000	20.63011			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.00000	8.76158	100.00000	8.72262			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	97.55692	100.00000	97.30418			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	64.05366	100.00000	63.89849			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	64.05366	100.00000	63.89849			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	57.08790	100.00000	56.97988			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	63.10484	100.00000	62.98511			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	64.89424	100.00000	64.73703			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	18.04971	100.00000	18.00599			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	19.69483	100.00000	19.64711			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	64.19280	100.00000	64.03729			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	65.03917	100.00000	64.88161			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4On	19/07/2015	Spot Bond				100.00000	18.42977	100.00000	18.38513			0.00	0	0.00
HMS1C5On	19/07/2015	Spot Bond				100.00000	20.07488	100.00000	20.02626			0.00	0	0.00
HMS1D2On	19/07/2013	Spot Bond				100.00000	64.37250	100.00000	64.21656			0.00	0	0.00
HMS1D3On	19/07/2013	Spot Bond				100.00000	65.30003	100.00000	65.14185			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	18.91842	100.00000	18.87259			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	20.56354	100.00000	20.51372			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	65.01018	100.00000	64.85269			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	65.64785	100.00000	65.48883			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	19.51565	100.00000	19.46838			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	65.79278	100.00000	65.63340			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	66.95220	100.00000	66.79000			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	11.26020	100.00000	11.23542		7,080,000,000,000.00	70,800,000	35,347,444.00	
HWAY23On	07/12/2023	Spot Bond				100.00000	7.07556	100.00000	7.05990		19,400,000,000,000.00	194,000,000	97,230,000.00	
HWAY24On	07/12/2024	Spot Bond				100.00000	7.06955	100.00000	7.05391			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.53431	100.00000	10.51111		6,040,000,000,000.00	60,400,000	30,200,000.00	
HWAY35On	31/07/2035	Spot Bond				100.00000	10.53431	100.00000	10.51111			0.00	0	0.00
I2025	On	31/01/2025	Spot Bond			1.33000	108.64445	2.00000	100.97797		55,860,000,000.00	42,000,000	550,000,988.00	
I2038	On	31/01/2038	Spot Bond			1.94000	107.25563	2.25000	101.01734		120,474,000,000.00	62,100,000	351,621,097.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	31/12/2050	Spot Bond			1.98000	115.13738	2.50000	101.13403			6,534,000,000.00	3,300,000	130,800,000.00
IBC01	On	16/03/2015	Spot Bond			100.00000	18.13673	100.00000	18.10232			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	83.97787	100.00000	83.78830			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	85.09167	100.00000	84.89695			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	22.96428	100.00000	22.91289			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	84.28901	100.00000	84.09744			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	20.32934	100.00000	20.27955			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.31314	100.00000	17.26077			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	54.64772	100.00000	66.38219			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	38.55050	100.00000	38.45609			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	38.21956	100.00000	38.12596			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	36.84454	100.00000	36.76210			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	15.24369	100.00000	15.20958			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	11.35656	100.00000	11.33115			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	37.83492	100.00000	37.75119			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	30.56108	100.00000	30.48705			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	28.55449	100.00000	28.48531			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.34484	1.75000	106.33119			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On	18/08/2016	Spot Bond			8.27000	100.90693	8.27000	100.88471			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	21.39922	100.00000	21.34739			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.82938	100.00000	9.80557			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	5.73544	100.00000	5.72282			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.18178	100.00000	3.17478			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	16.42246	100.00000	16.37120			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	7.92238	100.00000	7.89765			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	99.90630	8.76500	99.88288			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.01663	100.00000	15.96608			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.41278	100.00000	9.38306			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	67.61048	100.00000	67.46165			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	19.10056	100.00000	19.05829			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	19.10056	100.00000	19.05829			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.79492	5.00000	100.78139			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	12.49969	100.00000	12.45592			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	12.31304	100.00000	12.26991			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	23.76562	100.00000	23.71302			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	23.21638	100.00000	23.16013			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On	29/12/2014	Spot Bond			100.00000	23.21638	100.00000	23.16013			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	11.60081	100.00000	11.56459			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.54867	100.00000	7.53019			0.00	0	0.00
IN01E	On	23/07/2013	Spot Bond			100.00000	66.23681	100.00000	65.88438			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	63.49184	100.00000	63.20645			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	61.37771	100.00000	61.09873			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.51421	100.00000	21.46606			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	53.61008	100.00000	53.35496			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	66.57557	100.00000	66.42902			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	16.19952	100.00000	16.16028			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	101.20879	100.00000	100.93673			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	99.33456	100.00000	99.07246			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	97.52847	100.00000	97.27581			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On	28/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	48.35964	100.00000	48.25232			0.00	0	0.00
IND239	On	25/09/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IND241	On	09/10/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698		700,000,000,000.00	7,000,000	7,000,000	7,000,000.00
IND242	On	16/10/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455		300,000,000,000.00	3,000,000	3,000,000	3,000,000.00
IND302	On	08/01/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211		64,000,000,000,000.00	640,000,000	544,000,000	544,000,000.00
IND304	On	22/01/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND305	On	29/01/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND306	On	05/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND310	On	05/03/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	1.98785	100,000.00000	1.95058			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND324	On	30/04/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND328	On	04/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	53.84369	100.00000	53.74154			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	53.13267	100.00000	53.03187			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	52.43104	100.00000	52.33157			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	51.73868	100.00000	51.64052			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	51.05545	100.00000	50.95859			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	44.74166	100.00000	44.64237			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	40.16009	100.00000	38.82580			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	35.90359	100.00000	35.14551			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND342	On	15/10/2013	Spot Bond			100.00000	34.09423	100.00000	33.56666			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	33.09414	100.00000	32.69001			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	32.45987	100.00000	32.13250			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	32.02181	100.00000	31.74674			0.00	0	0.00
IND346	On	12/11/2013	Spot Bond			100.00000	31.70113	100.00000	31.46399			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	31.45625	100.00000	31.24785			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	31.26313	100.00000	31.07727			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	31.10693	100.00000	30.93922			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	30.97800	100.00000	30.82520			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	30.86976	100.00000	30.72944			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	61.42458	100.00000	61.15445			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	84.74933	100.00000	84.37099			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	60.40888	100.00000	60.26254			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	17.24831	100.00000	17.20652			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	18.86297	100.00000	18.81728			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	17.58478	100.00000	17.54218			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	91.38375	100.00000	91.16822			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	85.05234	100.00000	84.85726			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING130	On	16/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.14271	100.00000	8.65729			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	74.56781	100.00000	74.42414			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	22.69141	100.00000	22.63584			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.72991	100.00000	10.23054			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	83.70201	100.00000	83.51392			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	71.42490	100.00000	71.15019			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	98.87603	6.50000	101.00651			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	65.35213	100.00000	67.01935			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	65.09766	100.00000	64.89442			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	85.80591	100.00000	85.60820			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	84.85417	100.00000	84.66088			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	9.73066	100.00000	9.69995			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	97.60000	100.00000	96.82540			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	22.65781	100.00000	22.51014			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	72.22222	100.00000	71.93676			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING169	On	07/06/2013	Spot Bond			100.00000	48.80383	100.00000	48.58686			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.00000	69.20152	100.00000	68.93939			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.00000	68.93939	100.00000	68.67925			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	93.08990	100.00000	92.85660			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	62.46959	100.00000	62.31826			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	42.48323	100.00000	42.38032			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	42.48323	100.00000	42.38032			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	45.10318	100.00000	44.99391			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	43.75611	100.00000	43.64894			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	24.54736	100.00000	24.48790			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	21.96182	100.00000	21.90861			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	40.15584	100.00000	40.05750			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	17.94597	100.00000	17.88994			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.17212	100.00000	12.13412			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.78176	100.00000	9.75122			0.00	0	0.00
IPF06	On	13/04/2017	Spot Bond			8.80000	104.03217	8.80000	104.00770			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	40.42193	100.00000	40.33297		80,000,000,000.00	800,000	400,000.00	
IPL5	On	28/09/2015	Spot Bond			100.00000	15.52339	100.00000	13.90195			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			100.00000	11.34455	100.00000	16.19882			5,460,000,000,000.00	54,600,000	14,800,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.34848	100.00000	22.29434			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	15.97610	100.00000	16.42742			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	22.86020	100.00000	22.80961			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.23421	100.00000	9.21159			0.00	0	5,000,000.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.28398	100.00000	8.26370			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.43885	2.75000	100.43140			0.00	0	0.00
IV019	On	31/03/2028	Spot Bond			2.60000	102.94275	2.60000	102.92706			0.00	0	0.00
IV01E	On	29/08/2013	Spot Bond			100.00000	53.46331	100.00000	53.21472			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	6.95684	100.00000	6.93512			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	11.49135	100.00000	11.44081			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	10.29986	100.00000	10.25456			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.36786	100.00000	0.36623			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.00000	0.00597	100.00000	0.00594			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	75.29062	100.00000	75.12399			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	66.19989	100.00000	66.03951			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	20.08484	100.00000	20.04063			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.80372	100.00000	10.77755			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A	On	31/03/2028	Spot Bond			2.60000	101.84375	2.60000	101.82499			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	52.03843	100.00000	51.92295			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA250	On	13/12/2012	Spot Bond			100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA316	On	18/04/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA318	On	11/05/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	64.12257	100.00000	64.00091			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IVA334	On	22/08/2013	Spot Bond			100.00000	53.63958	100.00000	53.53781			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	52.93126	100.00000	52.83083			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA336	On	05/09/2013	Spot Bond			100.00000	52.23228	100.00000	52.13319			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	51.54254	100.00000	51.44475			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	50.86191	100.00000	50.76541			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	38.45278	100.00000	37.35509			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	35.25282	100.00000	34.57870			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	33.75414	100.00000	33.26887			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	32.88568	100.00000	32.50691			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	32.31916	100.00000	32.00865			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	31.92049	100.00000	31.65744			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	31.62471	100.00000	31.39656			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	31.39656	100.00000	31.19515			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	31.21523	100.00000	31.03494			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	31.06764	100.00000	30.90448			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	30.94519	100.00000	30.79618			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	30.84195	100.00000	30.70484			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	65.55764	100.00000	65.39882			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.09717	100.00000	8.07756			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On	29/04/2014	Spot Bond			100.00000	30.38613	100.00000	30.31252			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	11.58875	100.00000	11.53779			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	96.44087	100.00000	95.93594			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	61.42458	100.00000	61.15445			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	84.53330	100.00000	84.16091			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	65.10198	100.00000	64.94427			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	64.71909	100.00000	64.56231			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	78.79837	100.00000	78.63821			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	74.88665	100.00000	74.74237			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.45982	100.00000	2.45042			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	77.06183	100.00000	76.90520			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	68.56274	100.00000	68.41100			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	18.83012	100.00000	18.78868			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	43.61764	100.00000	43.51198			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	19.53888	100.00000	19.49102			0.00	0	1,000,000.00
LGL02	On	13/08/2017	Spot Bond			100.00000	15.32560	100.00000	15.26798		1,720,000,000,000.00		17,200,000	8,600,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			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
MAQ015On	23/08/2013	Spot Bond			100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
MAQ017On	28/09/2012	Spot Bond			100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
MAQ018On	11/01/2013	Spot Bond			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
MAQ019On	08/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
MAQ020On	02/08/2013	Spot Bond			100.00000	61.15445	100.00000	60.88552			0.00	0	0.00
MAQ021On	29/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
MAQ022On	11/12/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
MAQ023On	11/01/2013	Spot Bond			100.00000	77.65957	100.00000	100.00000			0.00	0	0.00
MAQ024On	11/03/2013	Spot Bond			100.00000	68.99811	100.00000	99.99986			0.00	0	0.00
MBC16 On	24/10/2012	Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
MBF018 On	15/04/2013	Spot Bond			100.00000	65.64397	100.00000	65.48494			0.00	0	0.00
MBF019 On	15/04/2014	Spot Bond			100.00000	32.09923	100.00000	32.02147			0.00	0	0.00
MBF024 On	26/05/2013	Spot Bond			100.00000	58.57246	100.00000	58.43057			0.00	0	0.00
MBF025 On	26/05/2014	Spot Bond			100.00000	27.90303	100.00000	27.83543			0.00	0	0.00
MBF026 On	05/10/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
MBF027 On	07/10/2014	Spot Bond			100.00000	21.86641	100.00000	23.44707			0.00	0	2,000,000.00
MBF028 On	16/04/2015	Spot Bond			100.00000	17.48373	100.00000	17.42915			0.00	0	135,460,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	93.69625	100.00000	93.46259			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP012On	29/01/2013	Spot Bond			100.00000	93.83884	100.00000	93.60425			0.00	0	0.00
MBP013On	29/01/2014	Spot Bond			100.00000	43.50833	100.00000	43.40292			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	97.78038	100.00000	97.52374			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	88.14056	100.00000	87.93170			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	43.53583	100.00000	43.43037			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	89.50741	100.00000	89.29379			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	41.36268	100.00000	41.26247			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	31.79000	100.00000	31.71298			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	21.97171	100.00000	21.91790			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	21.75859	100.00000	21.70587			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.57904	100.00000	5.56538			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	13.62070	100.00000	13.58735			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	109.26275	8.00000	109.23933			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	84.01311	100.00000	83.82304			0.00	0	0.00
MCB3M On	13/12/2014	Spot Bond			100.00000	20.32446	100.00000	20.27469			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	24.86140	100.00000	24.80638			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	24.90091	100.00000	24.84580			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	10.60707	100.00000	10.58360			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.37222	100.00000	9.35159			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.22116	100.00000	9.20087			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	99.83927	8.59000	99.81633			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	102.13087	9.34000	102.10553			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.28174	10.01000	102.25459			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	26.75374	100.00000	26.69453		36,320,000,000,000.00		363,200,000	96,600,000.00
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.46122	100.00000	11.43316			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	6.81121	100.00000	6.79452			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.67436	100.00000	10.64822			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.02147	100.00000	16.98338		5,200,000,000,000.00		52,000,000	26,000,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.31952	100.00000	17.26486			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	102.85897	8.78500	102.83481			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	58.19710	100.00000	58.05456			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	104.62334	8.00000	104.60092		145,600,000,000.00		18,200,000	9,100,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	33.09521	100.00000	33.02236		960,000,000,000.00		9,600,000	4,800,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	20.51983	100.00000	20.47465		3,880,000,000,000.00		38,800,000	9,700,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	13.84996	100.00000	13.81947		840,000,000,000.00		8,400,000	4,200,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	49.29014	100.00000	49.18105			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC10On	06/12/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
MTNC11On	16/01/2013	Spot Bond			100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
MTNC12On	20/03/2013	Spot Bond			100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	6.45594	100.00000	6.44030			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	0.11046	100.00000	0.11019			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	6.76236	100.00000	6.74597			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	6.84592	100.00000	6.82934			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	6.34452	100.00000	6.32916			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	6.41137	100.00000	6.39585			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	6.52280	100.00000	6.50699			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	6.57850	100.00000	6.56257			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	6.64536	100.00000	6.62926			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	6.81250	100.00000	6.79600			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	6.92391	100.00000	6.90714			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	7.04649	100.00000	7.02941			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			100.00000	7.15790	100.00000	7.14057			0.00	0	0.00
N4A502 On	14/08/2020	Spot Bond			100.00000	7.21362	100.00000	7.19614			0.00	0	0.00
N4B508 On	14/08/2020	Spot Bond			100.00000	7.88215	100.00000	7.86305			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			100.00000	8.66210	100.00000	8.64112			0.00	0	0.00
N4D68U	On	14/08/2020			100.00000	0.11046	100.00000	0.11019			0.00	0	0.00
N4E68U	On	14/08/2020			100.00000	0.11046	100.00000	0.11019			0.00	0	0.00
NBK10B	On	21/04/2014			100.00000	30.46765	100.00000	30.39385			0.00	0	0.00
NBK11B	On	27/10/2014			100.00000	21.70513	100.00000	21.65255			0.00	0	0.00
NBK12B	On	20/02/2015			100.00000	20.53482	100.00000	20.48508			0.00	0	0.00
NBK13B	On	21/02/2017			100.00000	9.30230	100.00000	9.27976		100,000,000,000.00	0.00	1,000,000	7,000,000.00
NBK14B	On	27/08/2015			100.00000	16.48985	100.00000	16.41734			0.00	0	0.00
NBK15B	On	27/08/2017			100.00000	9.22139	100.00000	9.18084			0.00	0	1,500,000.00
NBK2A	On	15/09/2015			100.00000	18.94675	100.00000	18.90436		2,840,000,000,000.00	0.00	28,400,000	14,200,000.00
NBK2B	On	15/09/2015			100.00000	15.73366	100.00000	15.69513			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	12.20198	100.00000	12.17468		1,360,000,000,000.00	0.00	13,600,000	8,800,000.00
NBK4	On	28/10/2024			100.00000	0.02307	100.00000	0.02302			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	64.91163	100.00000	64.75438			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	25.21314	100.00000	25.15733		1,880,000,000,000.00	0.00	18,800,000	9,400,000.00
NBK6B	On	19/04/2015			100.00000	18.15830	100.00000	18.11431			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	9.28528	100.00000	9.26279			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	35.85354	100.00000	35.77331			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014	Spot Bond			100.00000	37.24953	100.00000	37.51727			4,000,000,000,000.00	40,000,000	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	14.83013	100.00000	14.79695			1,960,000,000,000.00	19,600,000	9,800,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.61639	100.00000	12.09374			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	78.29632	100.00000	78.11672			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	94.73782	100.00000	94.49797			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	85.35443	100.00000	85.15822			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	26.51593	100.00000	26.46563			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	33.49237	100.00000	33.42883			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	25.28648	100.00000	25.23851			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	23.97979	100.00000	23.93442			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	21.22749	100.00000	21.17607			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	84.30145	100.00000	84.10986			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	81.87886	100.00000	81.80458			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	81.79052	100.00000	81.61036			0.00	0	0.00
NCLN52	On	26/03/2013	Spot Bond			100.00000	81.79052	100.00000	81.61036			0.00	0	0.00
NCLN53	On	26/03/2013	Spot Bond			100.00000	81.79052	100.00000	81.61036			0.00	0	0.00
NCLN54	On	31/03/2015	Spot Bond			100.00000	17.70751	100.00000	17.66462			0.00	0	0.00
NCLN55	On	07/04/2015	Spot Bond			100.00000	17.16488	100.00000	17.12330			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN56 On	15/04/2015	Spot Bond			100.00000	18.64234	100.00000	18.59718			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	15.94134	100.00000	15.90230			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	11.09413	100.00000	11.07314			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.43169	100.00000	12.40125			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	10.92732	100.00000	10.90664			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	13.87687	100.00000	13.84326			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	14.59604	100.00000	14.56068			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	13.79768	100.00000	13.76426			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	13.39899	100.00000	13.36654			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	97.15190	100.00000	96.98468			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	7.90948	100.00000	7.89447			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	58.16402	100.00000	58.02311			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	38.57057	100.00000	38.49338			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	38.50258	100.00000	38.42552			0.00	0	0.00
NCLN73 On	03/07/2015	Spot Bond			100.00000	18.62331	100.00000	18.54051			0.00	0	0.00
NCLN74 On	15/08/2017	Spot Bond			100.00000	10.40218	100.00000	10.35644			0.00	0	0.00
NCLN75 On	20/09/2017	Spot Bond			100.00000	1.75886	100.00000	1.75058		5,500,000,000,000.00	55,000,000	55,000,000.00	
NCLN76 On	20/09/2015	Spot Bond			100.00000	8.77915	100.00000	13.16872			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On	17/09/2015	Spot Bond			100.00000	18.85271	100.00000	18.81053			0.00	0	0.00
NED12A	On	14/12/2012	Spot Bond			100.00000	83.77143	100.00000	83.58232			0.00	0	0.00
NED12B	On	14/12/2012	Spot Bond			100.00000	86.86505	100.00000	86.66896			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	50.81364	100.00000	50.69993			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	40.16176	100.00000	40.07336		1,140,000,000,000.00	11,400,000	5,700,000.00	
NED9	On	06/07/2017	Spot Bond			100.00000	7.60812	100.00000	7.58968			0.00	0	0.00
NEDH1A	On	20/11/2018	Spot Bond			100.00000	20.66914	100.00000	20.62364			0.00	0	0.00
NEDH1B	On	20/11/2018	Spot Bond			100.00000	11.17422	100.00000	11.14716			0.00	0	1,000,000.00
NET41	On	16/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
NHM001	On	04/09/2015	Spot Bond			100.00000	9.76999	100.00000	9.72655			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	10.45876	100.00000	10.43477			0.00	0	0.00
NMP20N	On	24/07/2020	Spot Bond			100.00000	10.97332	100.00000	10.94917			0.00	0	0.00
NQ1A10	On	22/05/2020	Spot Bond			100.00000	11.51179	100.00000	11.48392			0.00	0	0.00
NQ1A11	On	22/05/2016	Spot Bond			6.82500	99.02950	6.82500	99.01130			0.00	0	0.00
NQ1A12	On	22/05/2014	Spot Bond			6.58500	99.83334	6.58500	99.81561			0.00	0	0.00
NQ1A14	On	22/05/2013	Spot Bond			100.00000	59.00470	100.00000	58.86176			0.00	0	0.00
NQ1A15	On	22/05/2015	Spot Bond			100.00000	16.90948	100.00000	16.85668			0.00	0	0.00
NQ1B10	On	22/05/2020	Spot Bond			100.00000	11.73036	100.00000	11.70194			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B11 On	22/05/2014	Spot Bond			6.92500	99.86961	6.92500	99.85098			0.00	0	0.00
NQ1B13 On	22/05/2013	Spot Bond			100.00000	59.19687	100.00000	59.05347			0.00	0	0.00
NQ1B14 On	22/05/2015	Spot Bond			100.00000	17.13729	100.00000	17.08378			0.00	0	0.00
NQ1C10 On	22/05/2020	Spot Bond			100.00000	11.94892	100.00000	11.91998			0.00	0	0.00
NQ1C11 On	22/05/2014	Spot Bond			7.32500	99.91225	7.32500	99.89255			0.00	0	0.00
NQ1C13 On	22/05/2013	Spot Bond			100.00000	59.45310	100.00000	59.30908			0.00	0	0.00
NQ1C14 On	22/05/2015	Spot Bond			100.00000	17.55694	100.00000	17.50212			0.00	0	0.00
NQF1A7 On	22/11/2012	Spot Bond			100.00000	88.36585	100.00000	88.15596			0.00	0	0.00
NQF1A9 On	22/05/2013	Spot Bond			100.00000	59.49047	100.00000	59.34635			0.00	0	0.00
NQF1B7 On	22/11/2012	Spot Bond			100.00000	88.49620	100.00000	88.28600			0.00	0	0.00
NQF1B9 On	22/05/2013	Spot Bond			100.00000	59.70400	100.00000	59.55936			0.00	0	0.00
NQF1C7 On	22/11/2012	Spot Bond			100.00000	88.56139	100.00000	88.35102			0.00	0	0.00
NQF1C9 On	22/05/2013	Spot Bond			100.00000	59.97091	100.00000	59.82563			0.00	0	0.00
NQF1D4 On	22/05/2013	Spot Bond			100.00000	60.31789	100.00000	60.17177			0.00	0	0.00
NQF1D5 On	22/05/2020	Spot Bond			100.00000	9.20597	100.00000	9.18367			0.00	0	0.00
NQF1D6 On	22/05/2016	Spot Bond			8.21500	99.20810	8.21500	99.18618			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	57.94474	100.00000	57.81252		6,000,000,000,000.00	60,000,000	30,000,000.00	
NRA014 On	30/04/2014	Spot Bond			100.00000	40.14334	100.00000	40.05498		24,840,000,000,000.00	248,400,000	124,200,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA018	On	30/11/2018		Spot Bond	100.00000	16.56928	100.00000	16.53261			1,500,000,000,000.00	15,000,000	7,500,000.00
NRA01U	On	31/03/2013		Spot Bond	100.00000	68.44602	100.00000	68.29454			0.00	0	0.00
NRA022	On	31/10/2022		Spot Bond	100.00000	17.11075	100.00000	17.07309			480,000,000,000.00	4,800,000	2,400,000.00
NRA023	On	31/05/2023		Spot Bond	100.00000	8.08436	100.00000	8.06582			16,400,000,000,000.00	164,000,000	82,000,000.00
NRA028	On	30/11/2028		Spot Bond	100.00000	15.98125	100.00000	15.94588			1,220,000,000,000.00	12,200,000	6,220,000.00
NTC09	On	18/04/2013		Spot Bond	100.00000	64.98790	100.00000	64.83047			1,080,000,000,000.00	10,800,000	5,400,000.00
NTC10	On	18/04/2014		Spot Bond	100.00000	31.65947	100.00000	31.58278			0.00	0	0.00
NTC11	On	18/04/2014		Spot Bond	100.00000	31.49008	100.00000	31.41379			0.00	0	0.00
NTC12	On	25/08/2016		Spot Bond	100.00000	11.06610	100.00000	11.03929			0.00	0	0.00
NTC13	On	31/01/2015		Spot Bond	100.00000	21.90515	100.00000	21.85209			0.00	0	0.00
NTC14	On	26/07/2013		Spot Bond	100.00000	63.09261	100.00000	62.81516			0.00	0	0.00
NTC15	On	26/07/2015		Spot Bond	100.00000	19.49540	100.00000	19.40966			150,000,000,000.00	1,500,000	1,500,000.00
OCT1A1	On	18/10/2015		Spot Bond	100.00000	13.27612	100.00000	13.24395			0.00	0	0.00
OCT1A4	On	18/10/2015		Spot Bond	100.00000	13.33238	100.00000	13.30008			0.00	0	0.00
OCT1B1	On	18/10/2015		Spot Bond	100.00000	13.36614	100.00000	13.33376			0.00	0	0.00
OCT1C1	On	18/10/2015		Spot Bond	100.00000	14.17638	100.00000	14.14205			0.00	0	0.00
OCT1D1	On	18/10/2015		Spot Bond	100.00000	15.07666	100.00000	15.04014			0.00	0	0.00
OCT1E1	On	18/10/2015		Spot Bond	100.00000	20.70338	100.00000	20.65324			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On	27/10/2015	Spot Bond			100.00000	20.04575	100.00000	20.00138			40,420,000,000,000.00	404,200,000	110,100,000.00
OTCA05	On	30/04/2013	Spot Bond			100.00000	63.22974	100.00000	63.07657			0.00	0	20,000,000.00
OTCA06	On	30/04/2014	Spot Bond			100.00000	31.10536	100.00000	31.03001			0.00	0	0.00
OTCA07	On	30/04/2013	Spot Bond			100.00000	63.14529	100.00000	62.99231			0.00	0	0.00
OTCA08	On	30/04/2014	Spot Bond			100.00000	30.87740	100.00000	30.80259			5,000,000,000,000.00	50,000,000	150,000,000.00
OTCA10	On	30/04/2017	Spot Bond			100.00000	13.13742	100.00000	13.10559			0.00	0	0.00
OTCA1U	On	31/10/2012	Spot Bond			100.00000	93.91620	100.00000	93.68082			0.00	0	904,655,172.00
OTCA2U	On	31/07/2016	Spot Bond			100.00000	5.06055	100.00000	5.03830			0.00	0	0.00
OTCB1U	On	31/10/2012	Spot Bond			100.00000	94.29449	100.00000	94.05817			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	12.86119	100.00000	12.83679			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	18.04264	100.00000	17.99893			0.00	0	0.00
PCF03U	On	02/03/2016	Spot Bond			100.00000	5.85947	100.00000	5.84512			0.00	0	0.00
PMM02	On	13/06/2013	Spot Bond			100.00000	55.53497	100.00000	55.35968			0.00	0	0.00
PMM03	On	27/09/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
PMM04	On	25/01/2013	Spot Bond			98.17000	75.75407	98.17000	98.17000			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
PNP05	On	21/08/2013	Spot Bond			100.00000	51.87176	100.00000	51.75664			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.00000	89.41411	100.00000	89.20122			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1F On	15/06/2014	Spot Bond			100.00000	26.79495	100.00000	26.72933			0.00	0	0.00
PR2A2B On	15/12/2012	Spot Bond			100.00000	86.52066	100.00000	86.32578			0.00	0	0.00
PR2A3B On	15/12/2012	Spot Bond			100.00000	83.55142	100.00000	83.36324			0.00	0	0.00
PR2A4D On	15/06/2013	Spot Bond			100.00000	55.66715	100.00000	55.53082			0.00	0	0.00
PR2A9D On	15/06/2013	Spot Bond			100.00000	55.81830	100.00000	55.68159			0.00	0	0.00
PR2A9E On	15/09/2013	Spot Bond			100.00000	56.01478	100.00000	55.87759			0.00	0	0.00
PR2B1B On	15/12/2012	Spot Bond			100.00000	83.59263	100.00000	83.40435			0.00	0	0.00
PR2B1F On	15/06/2014	Spot Bond			100.00000	26.93366	100.00000	26.86769			0.00	0	0.00
PR2B2B On	15/12/2012	Spot Bond			100.00000	86.70810	100.00000	86.51281			0.00	0	0.00
PR2B4D On	15/06/2013	Spot Bond			100.00000	56.07019	100.00000	55.93288			0.00	0	0.00
PR2B5E On	15/09/2013	Spot Bond			100.00000	56.32714	100.00000	56.18919			0.00	0	0.00
PR2C1B On	15/12/2012	Spot Bond			100.00000	83.66471	100.00000	83.47628			0.00	0	0.00
PR2C1F On	15/06/2014	Spot Bond			100.00000	27.24369	100.00000	27.17697			0.00	0	0.00
PR2C4D On	15/06/2013	Spot Bond			100.00000	56.52362	100.00000	56.38519			0.00	0	0.00
PR2D1B On	15/12/2012	Spot Bond			100.00000	83.85010	100.00000	83.66124			0.00	0	0.00
PR2D1F On	15/06/2014	Spot Bond			100.00000	27.58636	100.00000	27.51880			0.00	0	0.00
PR2D4D On	15/06/2013	Spot Bond			100.00000	56.92667	100.00000	56.78725			0.00	0	0.00
PRM1A4 On	15/02/2014	Spot Bond			100.00000	41.26460	100.00000	41.16464			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A3	On	01/10/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
PRP1B3	On	01/10/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
PRP1C3	On	01/10/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
R009	On	15/09/2014	Spot Bond			13.50000	107.36867	13.50000	107.29273			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	20.33679	100.00000	20.29128			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00219	100.00000	0.00219			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			5.30000	122.70074	5.36000	122.49834		272,748,622,260,000.00	462,004,200	24,152,657,765.00	
R158	On	15/09/2015	Spot Bond			13.50000	107.36867	13.50000	107.29273			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			100.00000	9.03857	100.00000	9.01835			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			13.50000	107.36867	13.50000	107.29273			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	4.01714	100.00000	4.00815			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	56.81683	100.00000	56.69177			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.29500	130.90157	7.43000	129.47720		206,733,082,144,625.00	339,010,575	9,112,605,317.00	
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			212.29280	102.47013	212.27226	102.06275		683,901,255,200,000.00	221,500,000	1,206,923,000.00	
R197	On	07/12/2023	Spot Bond			1.28000	276.29395	1.38000	273.82835		375,360,000,000.00	293,250,000	211,011,353.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			4.81000	110.59009	4.85500	110.47661			20,788,146,600,000.00	321,860,000	1,521,897,400.00
R202	On	07/12/2033	Spot Bond			1.95000	204.11385	1.93000	204.72715			4,374,600,945,000.00	243,385,100	1,175,028,000.00
R2023	On	28/02/2023	Spot Bond			6.88000	106.98821	8.00000	98.82284			39,078,400,000,000.00	680,000,000	2,922,970,000.00
R203	On	15/09/2017	Spot Bond			5.75000	110.95676	5.84000	110.53170			138,443,381,315,500.00	077,109,794	7,741,546,568.00
R204	On	21/12/2018	Spot Bond			6.03500	112.22765	6.12500	111.72080			86,906,865,309,370.00	400,474,782	6,742,710,483.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.66460	8.75000	100.64080			21,304,500,000,000.00	434,800,000	1,416,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	31.54361	100.00000	31.46720			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			4.95500	104.67486	5.00000	104.60368			32,698,045,000,000.00	599,000,000	2,592,032,658.00
R207	On	15/01/2020	Spot Bond			6.28500	107.04267	6.39500	106.36928			132,766,494,498,000.00	124,342,800	7,975,304,023.00
R208	On	31/03/2021	Spot Bond			6.45500	101.87153	6.59000	100.97502			152,396,424,205,000.00	609,051,000	8,025,935,629.00
R209	On	31/03/2036	Spot Bond			8.08000	80.83714	8.21500	79.63439			171,334,452,720,000.00	204,759,000	8,898,420,999.00
R210	On	31/03/2028	Spot Bond			1.68000	155.58855	1.68000	155.56884			215,327,616,000.00	128,171,200	68,699,000.00
R211	On	31/01/2017	Spot Bond			0.45000	122.08453	0.49000	121.87174			603,900,000,000.00	342,000,000	1,438,581,005.00
R212	On	31/01/2022	Spot Bond			1.25000	126.75399	1.31000	126.11039			3,558,035,000,000.00	846,428,000	1,464,417,000.00
R213	On	28/02/2031	Spot Bond			7.85500	92.28045	7.99000	91.04822			38,013,879,750,000.00	839,450,000	3,291,229,718.00
R214	On	28/02/2041	Spot Bond			6.50000	100.49599	6.50000	100.47823			73,418,475,000,000.00	295,150,000	5,888,620,000.00
R223C	On	15/03/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	45.75778	100.00000	45.65539			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	30.50518	100.00000	30.43693			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	20.33679	100.00000	20.29128			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.55786	100.00000	13.52752			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	9.03857	100.00000	9.01835			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	6.02572	100.00000	6.01223			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	4.01714	100.00000	4.00815			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	55.34520	100.00000	55.22271			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	36.89680	100.00000	36.81514			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	24.59787	100.00000	24.54343			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	16.39858	100.00000	16.36228			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	10.93239	100.00000	10.90819			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.28826	100.00000	7.27213			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.85884	100.00000	4.84808			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.23923	100.00000	3.23206			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.15948	100.00000	2.15470			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.43966	100.00000	1.43647			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.95977	100.00000	0.95765			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On	21/12/2018	Spot Bond			100.00000	0.63985	100.00000	0.63843			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.42656	100.00000	0.42562			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.28438	100.00000	0.28375			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.18958	100.00000	0.18916			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12639	100.00000	0.12611			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08426	100.00000	0.08407			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05617	100.00000	0.05605			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03745	100.00000	0.03737			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02497	100.00000	0.02491			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01664	100.00000	0.01661			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01110	100.00000	0.01107			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00740	100.00000	0.00738			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00493	100.00000	0.00492			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00329	100.00000	0.00328			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00219	100.00000	0.00219			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00146	100.00000	0.00146			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On	21/12/2027	Spot Bond			100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	40.54934	100.00000	40.45004			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	65.86641	100.00000	65.70685			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	14.95437	100.00000	14.91815			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	18.87776	100.00000	18.81882			0.00	0	0.00
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.31960	100.00000	2.30940			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	84.85854	100.00000	84.66436			0.00	0	0.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	56.89213	100.00000	56.71255			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	56.89213	100.00000	56.71255			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.00000	49.02177	100.00000	48.80383			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	16.90360	100.00000	16.86266		200,000,000,000.00	2,000,000	1,000,000.00	
RDFC04	On	06/09/2013	Spot Bond			100.00000	70.51072	100.00000	70.42237			0.00	0	0.00
RDFC05	On	06/12/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	96.58123	100.00000	96.33037			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	23.32854	100.00000	23.27202			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	103.55807	5.87500	103.54176			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.00000	90.94480	100.00000	90.72459			0.00	0	0.00
RES12	On	20/08/2015	Spot Bond			100.00000	17.49398	100.00000	17.41706			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES13	On	09/01/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	27.77998	100.00000	27.71194			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	87.20123	100.00000	86.99749			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	87.33976	100.00000	87.13569			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	24.28316	100.00000	24.22434			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	11.55699	100.00000	11.53411			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	13.31473	100.00000	13.28247			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	15.27575	100.00000	15.23874			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	15.27575	100.00000	15.23874			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	67.60585	100.00000	67.30855			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	56.85536	100.00000	56.60533			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.00000	52.09874	100.00000	51.86712			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	49.99943	100.00000	49.99939			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.00000	3.91927	100.00000	3.90184			0.00	0	40,000,000.00
RP014	On	27/09/2019	Spot Bond			100.00000	0.34408	100.00000	0.34255		20,000,000,000,000.00	200,000,000	100,000,000.00	
RPG01	On	28/02/2014	Spot Bond			100.00000	40.69567	100.00000	40.59600			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	35.82409	100.00000	35.75316			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG02	On	25/11/2014	Spot Bond			100.00000	22.16770	100.00000	22.11400			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	100.96219	5.25000	100.94798			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.63225	100.00000	0.63070			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.75397	100.00000	2.74730			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	95.43568	100.00000	95.23810			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	14.29882	100.00000	14.26718		1,200,000,000,000.00	12,000,000	6,000,000.00	
SA061U	On	14/12/2012	Spot Bond			100.00000	82.57919	100.00000	99.99993			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.35728	100.00000	8.34143			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	88.78822	100.00000	88.57580			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	17.38318	100.00000	17.34491		5,940,000,000,000.00	59,400,000	29,700,000.00	
SBK13	On	24/11/2016	Spot Bond			100.00000	10.19253	100.00000	10.16784			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	110.04224	8.00000	110.01867		480,000,000,000.00	60,000,000	15,000,000.00	
SBK15	On	23/01/2022	Spot Bond			100.00000	8.35181	100.00000	8.33158			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.41760	100.00000	7.39943			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	7.59631	100.00000	7.57233			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	23.23580	100.00000	23.18466		3,180,000,000,000.00	31,800,000	15,900,000.00	
SBK8	On	10/04/2013	Spot Bond			100.00000	71.57154	100.00000	71.41314		540,000,000,000.00	5,400,000	2,700,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			100.00000	13.30061	100.00000	13.27118			1,480,000,000,000.00	14,800,000	7,400,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	120.33468	5.75000	120.30630			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	47.63175	100.00000	47.52517			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	67.37080	100.00000	67.22169			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	21.71729	100.00000	21.66870			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	21.71729	100.00000	21.66870			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	21.71729	100.00000	21.66870			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	69.33980	100.00000	69.21092			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	10.13189	100.00000	10.10922			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	21.71729	100.00000	21.66870			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	21.71729	100.00000	21.66870			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	68.44602	100.00000	68.29454			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	68.44602	100.00000	68.29454			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.02536	100.00000	8.00569			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	28.31145	100.00000	28.24212			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	27.85051	100.00000	28.20527			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	9.89064	100.00000	9.86668			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	66.11116	100.00000	65.95101			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013	Spot Bond			100.00000	41.85618	100.00000	41.75478			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	10.62162	100.00000	10.59786			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	41.84430	100.00000	41.74293			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	11.23650	100.00000	11.20928			200,000,000,000.00	2,000,000	1,000,000.00
SBS16	On	22/09/2018	Spot Bond			100.00000	7.23211	100.00000	7.74777			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	0.95553	100.00000	0.95341			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	7.46598	100.00000	7.97976			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	12.69612	100.00000	12.66802			0.00	0	0.00
SBS20	On	15/05/2026	Spot Bond			10.05000	103.69029	10.05000	103.66266			0.00	0	0.00
SBS21	On	15/05/2026	Spot Bond			100.00000	9.64022	100.00000	9.61012			0.00	0	0.00
SBS22	On	23/05/2015	Spot Bond			100.00000	20.38368	100.00000	20.33430			0.00	0	0.00
SBS23	On	23/05/2017	Spot Bond			100.00000	9.98267	100.00000	9.95150			0.00	0	0.00
SBS24	On	23/05/2019	Spot Bond			100.00000	7.65021	100.00000	7.63167			0.00	0	0.00
SBS25	On	24/05/2019	Spot Bond			8.00000	104.97468	8.00000	104.95966			56,000,000,000.00	7,000,000	3,500,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	10.82567	100.00000	10.80185			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	11.63517	100.00000	11.60956			300,000,000,000.00	3,000,000	1,500,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	70.78752	100.00000	70.65764			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	17.86184	100.00000	17.82252			840,000,000,000.00	8,400,000	4,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On	03/07/2013	Spot Bond			100.00000	66.01175	100.00000	65.86112			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	7.07556	100.00000	7.05990			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.73544	100.00000	5.72282			0.00	0	0.00
SCM107	On	15/09/2017	Spot Bond			100.00000	10.90288	100.00000	10.87618			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	84.42626	100.00000	84.25036			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.32474	100.00000	2.31904			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.04669	100.00000	0.04657			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	98.87603	6.50000	101.00651			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	9.76717	100.00000	9.74326			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.00000	66.28883	100.00000	66.12823			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	17.21625	100.00000	17.17453			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	9.54086	100.00000	9.51775			0.00	0	0.00
SHS05	On	29/06/2017	Spot Bond			8.75000	102.90859	8.75000	102.89241		12,250,000,000.00	0.00	1,400,000	700,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	54.80919	100.00000	54.68854			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.50617	100.00000	14.47424		1,640,000,000,000.00	0.00	16,400,000	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	60.99053	100.00000	60.85555			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	10.13189	100.00000	10.10922		1,840,000,000,000.00	0.00	18,400,000	30,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On	21/08/2014	Spot Bond			100.00000	28.43413	100.00000	28.36525			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.70848	100.00000	10.68254			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	15.75918	100.00000	15.72101			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.63217	100.00000	8.61125			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	16.13072	100.00000	16.09502			0.00	0	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.11120	100.00000	17.05778			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.79499	100.00000	9.77099			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.88051	100.00000	9.85632			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	9.16093	100.00000	9.13233			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	6.80938	100.00000	6.79182			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	99.95454	6.75000	99.93182			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	24.45499	100.00000	24.41658			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.46202	7.25000	101.44238			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	9.79428	100.00000	9.76336			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	98.31150	8.75000	98.28824			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	100.47025	13.50000	100.43400			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.48027	100.00000	2.47043			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN861 On	22/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	70.59961	100.00000	70.46332			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	52.03843	100.00000	51.92295			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	52.03843	100.00000	51.92295			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	48.35964	100.00000	48.25232			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	48.25232	100.00000	48.14523			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN925 On	23/08/2013	Spot Bond			100.00000	48.14523	100.00000	48.03839			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	52.03843	100.00000	51.92295			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	52.03843	100.00000	51.92295			0.00	0	0.00
SYN930 On	01/10/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN934 On	01/10/2012	Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
SYN945 On	23/11/2012	Spot Bond			100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN946 On	27/11/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN947	On	18/12/2012	Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN948	On	19/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	26.31489	100.00000	26.25664			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	13.44270	100.00000	13.41295			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	33.47981	100.00000	33.40612			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	35.93266	100.00000	35.85225			0.00	0	0.00
TFS100	On	22/01/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.68980	6.27500	100.67276			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	65.59269	100.00000	65.43380			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	64.64505	100.00000	64.48844			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	16.27880	100.00000	16.23937			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.71815	8.00000	103.69604			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.26680	6.27000	100.24974			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	40.57092	100.00000	40.49060		1,400,000,000,000.00	14,000,000	7,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS97	On	14/11/2013	Spot Bond			100.00000	40.94202	100.00000	40.81419			0.00	0	0.00
TFS99	On	23/10/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.67357	100.00000	8.64649			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	8.92407	100.00000	8.89621			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.17629	100.00000	9.15609			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.46265	100.00000	9.43310			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.61495	100.00000	10.58180			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	15.37445	100.00000	15.32645			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	96.25690	100.00000	96.00753			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	12.31835	100.00000	12.28850			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	96.18698	100.00000	95.93779			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	97.14215	100.00000	96.89048			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	96.38725	100.00000	96.13754			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	96.64797	100.00000	96.39759			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.53187	100.00000	7.51363			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	8.06774	100.00000	8.04820			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.42499	100.00000	8.40457			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	9.13947	100.00000	9.11733			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C1 On	18/04/2036	Spot Bond			100.00000	9.61580	100.00000	9.59250			0.00	0	0.00
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.66483	100.00000	14.62930			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	11.98516	100.00000	11.95613			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	14.33957	100.00000	14.30482			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	12.26090	100.00000	12.23120			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	8.24636	100.00000	8.22638			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	8.36544	100.00000	8.34518			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	8.42499	100.00000	8.40457			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	12.07707	100.00000	12.04782			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	12.26090	100.00000	12.23120			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	12.89281	100.00000	12.86157			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	9.02039	100.00000	8.99853			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	12.89281	100.00000	12.86157			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	13.81193	100.00000	13.77847			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000	10.21120	100.00000	10.18646			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			100.00000	13.75449	100.00000	13.72116			0.00	0	7,000,000.00
THE9D1 On	18/07/2016	Spot Bond			100.00000	18.35014	100.00000	18.30569			0.00	0	0.00
THE9D2 On	18/07/2039	Spot Bond			100.00000	14.97444	100.00000	14.93817			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D3	On	18/07/2016	Spot Bond			100.00000	18.52247	100.00000	18.47760			0.00	0	0.00
TL13	On	31/12/2013	Spot Bond			100.00000	44.76001	100.00000	44.65158			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	27.49666	100.00000	27.43580		780,000,000,000.00		7,800,000	3,900,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.54808	6.00000	103.53159			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	13.92879	100.00000	13.89813		199,220,000,000,000.00		992,200,000	994,100,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	10.90161	100.00000	10.87721		78,820,000,000,000.00		788,200,000	292,100,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	14.87684	100.00000	14.84410		36,420,000,000,000.00		364,200,000	103,100,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	10.37800	100.00000	10.35515		51,540,000,000,000.00		515,400,000	135,700,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	12.03696	100.00000	12.01046		5,760,000,000,000.00		57,600,000	28,800,000.00
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.61658	100.00000	7.58075			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	7.79593	100.00000	7.75926			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	8.02311	100.00000	7.98537			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	8.04702	100.00000	8.00918			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	9.17096	100.00000	9.12782			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	15.59768	100.00000	15.52432			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	99.94469	10.00000	99.91705			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	99.94607	9.75000	99.91911			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	9.94678	100.00000	9.92028			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On	09/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	11.43778	100.00000	11.41219			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	91.68120	100.00000	91.46291			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	31.78931	100.00000	31.71230			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	13.14810	100.00000	13.11625			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.05577	100.00000	18.01203			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	12.20011	100.00000	12.17282			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	91.48658	100.00000	91.26124			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On	07/11/2013	Spot Bond			100.00000	42.53072	100.00000	42.42770			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	91.51474	100.00000	91.28933			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	42.68528	100.00000	42.57718			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	91.61613	100.00000	91.39047			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	42.98834	100.00000	42.88420			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	15.99622	100.00000	15.94629			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	10.72552	100.00000	10.69203			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	8.41936	100.00000	8.39307			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	74.46211	100.00000	74.31864			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	12.95926	100.00000	12.93467			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	20.77695	100.00000	20.73121		13,320,000,000,000.00	133,200,000	66,700,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	12.14264	100.00000	12.11493		8,000,000,000,000.00	80,000,000	40,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	22.27828	100.00000	22.22924		2,840,000,000,000.00	28,400,000	14,000,000.00	
WSP2	On	28/05/2017	Spot Bond			100.00000	13.87139	100.00000	13.84086		14,000,000,000,000.00	140,000,000	50,000,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	12.21077	100.00000	12.18389			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	11.98368	100.00000	11.95730			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	11.88275	100.00000	11.85659		10,800,000,000,000.00	108,000,000	38,310,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On	31/08/2013	Spot Bond			100.00000	47.32146	100.00000	47.21557			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	38.65413	100.00000	38.56858			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.70494	100.00000	10.68137			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	29.49862	100.00000	29.43334			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	24.08610	100.00000	24.03309			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.38002	100.00000	8.36148			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	17.19265	100.00000	17.15481			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.68137	100.00000	10.65786			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.34104	100.00000	0.34029			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.57882	100.00000	6.56634			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02649	100.00000	0.02644			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.57882	100.00000	6.56634			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.62739	100.00000	17.59394			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	18.03370	100.00000	17.99948			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	16.90611	100.00000	16.87403			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	16.90611	100.00000	16.87403			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011	On	20/05/2015	Spot Bond			100.00000	16.03064	100.00000	16.00023			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	16.03064	100.00000	16.00023			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.17167	100.00000	15.14289			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.17167	100.00000	15.14289			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.27716	100.00000	14.25007			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.27716	100.00000	14.25007			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.46092	100.00000	13.43539			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.46092	100.00000	13.43539			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.66727	100.00000	12.64324			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.66727	100.00000	12.64324			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	11.98989	100.00000	11.96721			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.34915	100.00000	11.32767			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.48522	100.00000	8.46912			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.01532	100.00000	8.00011			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.54274	100.00000	7.52843			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.54274	100.00000	7.52843			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.13858	100.00000	7.12504			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.74326	100.00000	6.73046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029 On 20/09/2016 Spot Bond			100.00000	6.34568	100.00000	6.33364			0.00	0	0.00

Total for j-Bonds : ,080,249,746,213,500.00 ,677,453,451 104,354,114,764.00

Grand Total: ,0250,008,597,080.00 ,77,513,366 04,355,320,851.00