



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 02/10/2012

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			8.44980	8.44980	8.40400	8.40400		15.34	98,000,780.40	11,598	293,085.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Call			638.86920	0.63887	677.594	14.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.80	Put			34.86920	0.03487	27.794	14.54	0.00	0	43,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Call			514.26630	0.51427	549.401	14.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.95	Put			60.26630	0.06027	49.601	14.51	0.00	0	15,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call			475.29280	0.47529	509.050	14.50	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put			71.29280	0.07129	59.250	14.50	0.00	0	12,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			11.45250	0.01145	12.583	24.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			2,007.45250	2.00745	1,962.783	24.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			4.34910	0.00435	5.282	27.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			2,700.34910	2.70035	2,655.482	27.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Call			54.47740	0.05448	59.843	19.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.23	Put			880.47740	0.88048	840.043	19.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Call			52.79600	0.05280	58.009	19.31	0.00	0	11,250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.25	Put			898.79600	0.89880	858.209	19.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			36.16740	0.03617	39.756	20.58	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			1,132.16740	1.13217	1,089.956	20.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Call			79.24080	0.07924	86.828	18.00	0.00	0	29,500.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	9.00	Put			675.24080	0.67524	637.028	18.00	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Call			77.91990	0.07792	85.390	18.05	0.00	0	250.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.01	Put			683.91990	0.68392	645.591	18.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call			67.12120	0.06712	73.626	18.53	0.00	0	1,540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put			763.12120	0.76312	723.826	18.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Call			122.52350	0.12252	134.188	16.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.75	Put			468.52350	0.46852	434.388	16.75	0.00	0	400.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Call			111.80660	0.11181	122.609	16.98	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.80	Put			507.80660	0.50781	472.809	16.98	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Call			93.94900	0.09395	102.838	17.48	0.00	0	1,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.90	Put			589.94900	0.58995	553.038	17.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Call			194.00560	0.19401	211.162	15.57	0.00	0	50.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.50	Put			290.00560	0.29001	261.362	15.57	0.00	0	4,750.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Call			161.44700	0.16145	176.156	16.04	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.60	Put			357.44700	0.35745	326.356	16.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Call			134.30630	0.13431	146.909	16.51	0.00	0	44,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.70	Put			430.30630	0.43031	397.109	16.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Call			279.98980	0.27999	304.110	14.81	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.30	Put			175.98980	0.17599	154.310	14.81	0.00	0	6,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Call			269.96540	0.26997	293.408	14.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.32	Put			185.96540	0.18597	163.608	14.88	0.00	0	200.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Call			255.48250	0.25548	277.923	14.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.35	Put			201.48250	0.20148	178.123	14.98	0.00	0	600.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Call			437.76150	0.43776	470.064	14.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.05	Put			83.76150	0.08376	70.264	14.48	0.00	0	20,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Call			401.76010	0.40176	432.540	14.47	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.10	Put			97.76010	0.09776	82.740	14.47	0.00	0	3,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Call			306.36220	0.30636	332.202	14.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.25	Put			152.36220	0.15236	132.402	14.63	0.00	0	2,500.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.55410	8.55410	8.51020	8.51020		15.93	17,407,593.50	2,035	28,870.00

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	10.85	Call			50.36090	0.05036	52.925	24.37	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.85	Put			2,390.16090	2.39016	2,348.825	24.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Call			132.16330	0.13216	139.011	19.76	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.55	Put			1,171.96330	1.17196	1,134.911	19.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Call			78.74760	0.07875	82.784	22.17	0.00	0	500.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.20	Put			1,768.54760	1.76855	1,728.684	22.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Call			61.17760	0.06118	64.382	23.36	0.00	0	250.00
\$ / R	On	18/03/2013	Foreign Exchange Future	10.55	Put			2,100.97760	2.10098	2,060.282	23.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Call			257.00280	0.25700	269.979	17.07	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.85	Put			596.80280	0.59680	565.879	17.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call			200.23270	0.20023	210.376	18.04	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put			790.03270	0.79003	756.276	18.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Call			158.34190	0.15834	166.392	19.01	0.00	0	200.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.35	Put			998.14190	0.99814	962.292	19.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call			641.51120	0.64151	671.424	14.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put			131.31120	0.13131	117.324	14.39	0.00	0	10,000.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call			572.62990	0.57263	600.297	14.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put			162.42990	0.16243	146.197	14.42	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Call			285.03800	0.28504	299.325	16.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.75	Put			524.83800	0.52484	495.225	16.69	0.00	0	200.00
\$ / R	On	14/06/2013	Foreign Exchange Future			8.64870	8.64870	8.60500	8.60500		16.46	0.00	0	7,332.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			425.24490	0.42524	441.033	16.75	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			560.24490	0.56024	532.333	16.75	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			421.90530	0.42191	437.557	16.79	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			566.90530	0.56691	538.857	16.79	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			418.59650	0.41860	434.116	16.82	0.00	0	0.00
\$ / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			573.59650	0.57360	545.416	16.82	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.79470	8.79470	8.75250	8.75250		17.10	0.00	0	542.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Call			1,012.18800	1.01219	1,040.615	15.17	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.00	Put			259.68800	0.25969	245.915	15.17	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
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Call			573.44090	0.57344	588.703	17.70	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.00	Put			820.94090	0.82094	794.003	17.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.93830	8.93830	8.89990	8.89990		17.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call			1,317.57630	1.31758	1,344.453	15.80	0.00	0	200.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put			417.67630	0.41768	406.153	15.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.53770	9.53770	9.51270	9.51270		18.85	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future			8.44980	8.44980	8.40400	8.40400		15.34	0.00	0	1,343.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Call			28,153.02040	0.28153	30,578.674	14.92	0.00	0	158.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.30	Put			17,753.02040	0.17753	15,598.674	14.92	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Call			16,444.53420	0.16445	17,938.347	16.00	0.00	0	0.00
\$ / R MA	On	14/12/2012	Foreign Exchange Future	8.59	Put			35,044.53420	0.35045	31,958.347	16.00	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future			8.55410	8.55410	8.51020	8.51020		15.93	0.00	0	10.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Call			30,352.02870	0.30352	31,866.542	16.46	0.00	0	0.00
\$ / R MA	On	18/03/2013	Foreign Exchange Future	8.69	Put			48,332.02870	0.48332	45,456.542	16.46	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future			8.64870	8.64870	8.60500	8.60500		16.46	0.00	0	5.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Call			42,524.48990	0.42524	44,103.320	16.75	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.74	Put			56,024.48990	0.56024	53,233.320	16.75	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Call			42,190.52600	0.42191	43,755.701	16.79	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.75	Put			56,690.52600	0.56691	53,885.701	16.79	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Call			41,859.65090	0.41860	43,411.567	16.82	0.00	0	0.00
\$ / R MA	On	14/06/2013	Foreign Exchange Future	8.76	Put			57,359.65090	0.57360	54,541.567	16.82	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future			13.63270	13.63270	13.56560	13.56560		12.56	5,643,937.80	414	7,781.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Call			1,329.32410	1.32932	1,394.314	13.43	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.25	Put			13.72410	0.01372	11.614	13.43	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Call			406.90980	0.40691	447.262	12.36	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.37	Put			211.30980	0.21131	184.562	12.36	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Call			311.93210	0.31193	345.987	12.49	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.55	Put			296.33210	0.29633	263.287	12.49	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.70	Call			251.72890	0.25173	276.652	12.68	0.00	0	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	13.70	Put			386.12890	0.38613	343.952	12.68	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Call			174.36270	0.17436	191.862	13.26	0.00	0	11,100.00
£ / R	On	14/12/2012	Foreign Exchange Future	13.95	Put			558.76270	0.55876	509.162	13.26	0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Call			120.01040	0.12001	131.920	13.84	0.00	0	100.00
£ / R	On	14/12/2012	Foreign Exchange Future	14.20	Put			754.41040	0.75441	699.220	13.84	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future			13.79720	13.79720	13.73290	13.73290		13.57	0.00	0	3,375.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Call			290.38600	0.29039	312.836	14.83	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	14.40	Put			957.48600	0.95749	915.636	14.83	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Call			589.69070	0.58969	630.451	13.16	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.53	Put			386.79070	0.38679	363.251	13.16	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Call			510.66200	0.51066	547.763	13.42	0.00	0	0.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.70	Put			477.76200	0.47776	450.563	13.42	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Call			433.18550	0.43319	464.915	13.78	0.00	0	200.00
£ / R	On	18/03/2013	Foreign Exchange Future	13.90	Put			600.28550	0.60029	567.715	13.78	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future			13.94580	13.94580	13.88110	13.88110		14.09	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Call			667.49680	0.66750	711.801	13.87	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.81	Put			596.39680	0.59640	576.001	13.87	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Call			675.98370	0.67598	720.632	13.84	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.79	Put			584.88370	0.58488	564.832	13.84	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Call			671.72710	0.67173	716.201	13.86	0.00	0	0.00
£ / R	On	14/06/2013	Foreign Exchange Future	13.80	Put			590.62710	0.59063	570.401	13.86	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.10830	0.10830	0.10770	0.10770		16.06	0.00	0	20,211.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Call			229.58100	0.00230	250.157	16.86	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.11	Put			459.58100	0.00460	420.157	16.86	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future			0.10980	0.10980	0.10920	0.10920		17.28	0.00	0	75.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Call			1,945.34980	0.01945	2,002.620	17.51	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.09	Put			25.34980	0.00025	22.621	17.51	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Call			1,079.03990	0.01079	1,127.075	17.28	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.10	Put			159.03990	0.00159	147.075	17.28	0.00	0	0.00

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¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Call			506.02450	0.00506	535.254	18.40	0.00	0	0.00
¥ / R	On	18/03/2013	Foreign Exchange Future	0.11	Put			586.02450	0.00586	555.254	18.40	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.93340	10.93340	10.85170	10.85170		12.55	1,585,343.00	145	73,807.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Call			1,357.21330	1.35721	1,437.980	15.05	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.50	Put			5.51330	0.00551	4.580	15.05	0.00	0	5,690.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Call			1,015.02240	1.01502	1,093.250	13.29	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	9.85	Put			13.32240	0.01332	9.850	13.29	0.00	0	13,800.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Call			77.25950	0.07726	88.505	14.36	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.50	Put			725.55950	0.72556	655.105	14.36	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Call			205.57840	0.20558	236.712	12.55	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.95	Put			303.87840	0.30388	253.312	12.55	0.00	0	100.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Call			188.07890	0.18808	216.812	12.71	0.00	0	13,900.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.00	Put			336.37890	0.33638	283.412	12.71	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Call			157.19880	0.15720	181.548	13.04	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	11.10	Put			405.49880	0.40550	348.148	13.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Call			604.71170	0.60471	674.300	12.27	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.30	Put			53.01170	0.05301	40.900	12.27	0.00	0	375.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Call			525.81170	0.52581	588.031	12.04	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.40	Put			74.11170	0.07411	54.631	12.04	0.00	0	750.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Call			259.73610	0.25974	302.053	12.43	0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.82	Put			228.03610	0.22804	188.653	12.43	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future			11.08020	11.08020	11.00040	11.00040		13.42	0.00	0	13,637.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Call			410.83280	0.41083	449.467	13.18	0.00	0	0.00
€ / R	On	18/03/2013	Foreign Exchange Future	10.97	Put			380.43280	0.38043	339.267	13.18	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future			11.21360	11.21360	11.13330	11.13330		13.78	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Call			469.18130	0.46918	502.195	13.90	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.25	Put			585.88130	0.58588	538.595	13.90	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Call			465.64450	0.46564	498.416	13.92	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.26	Put			592.34450	0.59234	544.816	13.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Call			472.74760	0.47275	506.001	13.87	0.00	0	0.00
€ / R	On	14/06/2013	Foreign Exchange Future	11.24	Put			579.44760	0.57945	532.401	13.87	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.42080	11.42080	11.34120	11.34120		14.41	0.00	0	435.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call			765.88030	0.76588	808.071	14.03	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put			624.68030	0.62468	587.271	14.03	0.00	0	0.00
2025	On	01/11/2012	Bond Future			110.69270	110.69270	109.48858	109.48858			0.00	0	6,017.00
2025	On	01/11/2012	Bond Future	99.99	Call			9,498.58000	9.49858	10,702.700		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			9,488.58000	9.48858	10,692.700		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			9,478.58000	9.47858	10,682.700		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			108.07416	108.07416	108.07291	108.07291			0.00	0	0.00
2038	On	01/11/2012	Bond Future	98.99	Call			9,082.91000	9.08291	9,084.160		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			9,072.91000	9.07291	9,074.160		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			9,062.91000	9.06291	9,064.160		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			116.12380	116.12380	115.82778	115.82778			0.00	0	0.00
2050	On	01/11/2012	Bond Future	103.99	Call			11,837.78000	11.83778	12,133.800		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			11,827.78000	11.82778	12,123.800		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			11,817.78000	11.81778	12,113.800		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	01/11/2012	Index Future			475.38200	475.38200	472.93500	472.93500			0.00	0	12.00
AL7T	On	07/02/2013	Index Future			482.18400	482.18400	479.69900	479.69900			0.00	0	0.00
ALBI	On	01/11/2012	Index Future			423.71700	423.71700	421.85200	421.85200			0.00	0	893.00
ALBI	On	07/02/2013	Index Future			429.78000	429.78000	427.88600	427.88600			0.00	0	118.00
AUS / R	On	14/12/2012	Foreign Exchange Future			8.64630	8.64630	8.66900	8.66900		11.69	0.00	0	10,866.00
AUS / R	On	14/12/2012	Foreign Exchange Future	8.46	Call			294.55650	0.29456	285.466	11.60	0.00	0	0.00
AUS / R	On	14/12/2012	Foreign Exchange Future	8.46	Put			85.55650	0.08556	99.166	11.60	0.00	0	0.00
AUS / R	On	18/03/2013	Foreign Exchange Future			8.68960	8.68960	8.71340	8.71340		12.16	0.00	0	4,449.00
AUS / R	On	18/03/2013	Foreign Exchange Future	8.51	Call			387.69240	0.38769	377.294	12.00	0.00	0	0.00
AUS / R	On	18/03/2013	Foreign Exchange Future	8.51	Put			184.29240	0.18429	197.694	12.00	0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future			8.73070	8.73070	8.75340	8.75340			0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.75	Call			3.40000	0.00340	0.000		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.75	Put			0.00000	0.00000	19.300		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.76	Call			0.00000	0.00000	0.000		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.76	Put			6.60000	0.00660	29.300		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.74	Call			13.40000	0.01340	0.000		0.00	0	0.00
AUS / R	On	14/06/2013	Foreign Exchange Future	8.74	Put			0.00000	0.00000	9.300		0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future			8.77440	8.77440	8.79740	8.79740		13.04	0.00	0	2,150.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.89	Call			404.07270	0.40407	400.030	13.23	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.89	Put			496.67270	0.49667	515.630	13.23	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.90	Call			400.41540	0.40042	396.444	13.25	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.90	Put			503.01540	0.50302	522.044	13.25	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.91	Call			396.78920	0.39679	392.889	13.27	0.00	0	0.00
AUS / R	On	16/09/2013	Foreign Exchange Future	8.91	Put			509.38920	0.50939	528.489	13.27	0.00	0	0.00
AUS / R	On	14/12/2015	Foreign Exchange Future			8.99900	8.99900	9.02850	9.02850		14.32	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future			8.58270	8.58270	8.56320	8.56320		12.25	0.00	0	25.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Call			308.50640	0.30851	321.761	12.07	0.00	0	0.00
CAD/ R	On	14/12/2012	Foreign Exchange Future	8.35	Put			95.30640	0.09531	89.061	12.07	0.00	0	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			8.66920	8.66920	8.65130	8.65130		11.67	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Call			279.45940	0.27946	286.963	11.65	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.64	Put			268.15940	0.26816	257.763	11.65	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Call			274.86900	0.27487	282.248	11.67	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.65	Put			273.56900	0.27357	263.048	11.67	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Call			270.84940	0.27085	278.124	11.70	0.00	0	0.00
CAD/ R On	18/03/2013	Foreign Exchange Future	8.66	Put			279.54940	0.27955	268.924	11.70	0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.11250	0.11250	0.10180	0.10180			0.00	0	7,000.00
CF CAN On	14/12/2012	Can-Do Future			0.10150	0.10150	0.09290	0.09290			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.04090	0.04090	0.04840	0.04840			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.05080	0.05080	0.06020	0.06020			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.14180	0.14180	0.13600	0.13600			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.03250	0.03250	0.04220	0.04220			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.13170	0.13170	0.12610	0.12610			0.00	0	0.00
CF CAN On	14/12/2012	Can-Do Future			0.14240	0.14240	0.14130	0.14130			0.00	0	14,500.00
CF CAN On	14/12/2012	Can-Do Future			0.19260	0.19260	0.19620	0.19620			0.00	0	3,700.00
CF CAN On	14/12/2012	Can-Do Future			0.16420	0.16420	0.16840	0.16840			0.00	0	4,600.00
CF CAN On	14/12/2012	Can-Do Future			0.06950	0.06950	0.06330	0.06330			0.00	0	32,250.00
CHF / R On	14/12/2012	Foreign Exchange Future			9.04400	9.04400	8.97900	8.97900		14.32	0.00	0	125.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Call			203.77420	0.20377	232.631	14.30	0.00	0	0.00
CHF / R On	14/12/2012	Foreign Exchange Future	9.04	Put			264.77420	0.26477	228.631	14.30	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future			9.17140	9.17140	9.10810	9.10810		15.09	0.00	0	25.00

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		9.14	Call			357.43040	0.35743	387.751	15.06	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.14	Put			389.33040	0.38933	356.351	15.06	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Call			353.63710	0.35364	383.602	15.09	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.15	Put			395.53710	0.39554	362.202	15.09	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Call			349.88600	0.34989	379.575	15.12	0.00	0	0.00
CHF / R On	18/03/2013	Foreign Exchange Future		9.16	Put			401.78600	0.40179	368.175	15.12	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry			10.82400	10.82400	10.74200	10.74200		10.92	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.73	Call			73.38400	0.07338	122.750	11.84	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.73	Put			61.38400	0.06138	28.750	11.84	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.74	Call			67.65960	0.06766	115.078	11.71	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.74	Put			65.65960	0.06566	31.078	11.71	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.75	Call			63.31580	0.06332	107.583	11.58	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.75	Put			71.31580	0.07132	33.583	11.58	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.77	Call			55.32170	0.05532	93.172	11.32	0.00	0	0.00
DABD	On	08/10/2012	Any day expiry	10.77	Put			83.32170	0.08332	39.172	11.32	0.00	0	3,000.00
DANZ	On	04/10/2012	Any day expiry			6.95240	6.95240	6.90410	6.90410		14.98	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.79	Call			122.37950	0.12238	163.762	17.92	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.79	Put			8.27950	0.00828	1.362	17.92	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.80	Call			113.61980	0.11362	154.100	17.74	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.80	Put			9.51980	0.00952	1.699	17.74	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.81	Call			105.03440	0.10503	144.514	17.55	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.81	Put			10.93440	0.01093	2.114	17.55	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.85	Call			72.88030	0.07288	107.299	16.82	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.85	Put			18.78030	0.01878	4.899	16.82	0.00	0	5,000.00
DANZ	On	04/10/2012	Any day expiry	6.92	Call			31.15650	0.03116	50.596	15.53	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.92	Put			47.05650	0.04706	18.196	15.53	0.00	0	5,000.00
DANZ	On	04/10/2012	Any day expiry	6.93	Call			0.00000	0.00000	43.912	15.34	0.00	0	0.00
DANZ	On	04/10/2012	Any day expiry	6.93	Put			0.00000	0.00000	21.512	15.34	0.00	3,000	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUD	On	09/10/2012	Any day expiry			8.61420	8.61420	8.65000	8.65000		10.67	0.00	2,000	2,000.00
DAUD	On	09/10/2012	Any day expiry	8.58	Call			0.00000	0.00000	70.965	10.97	0.00	3,000	3,000.00
DAUD	On	09/10/2012	Any day expiry	8.58	Put			0.00000	0.00000	36.765	10.97	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.64	Call			0.00000	0.00000	41.381	11.18	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.64	Put			0.00000	0.00000	67.181	11.18	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.65	Call			0.00000	0.00000	37.905	11.31	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.65	Put			0.00000	0.00000	73.705	11.31	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.66	Call			0.00000	0.00000	34.691	11.43	0.00	0	0.00
DAUD	On	09/10/2012	Any day expiry	8.66	Put			0.00000	0.00000	80.491	11.43	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry			8.39810	8.39810	8.35210	8.35210		14.87	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Call			952.87480	0.95287	998.680	17.33	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.40	Put			0.77480	0.00077	0.580	17.33	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Call			637.20570	0.63721	681.809	15.56	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.72	Put			5.10570	0.00511	3.709	15.56	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Call			512.87240	0.51287	555.859	14.89	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	7.85	Put			10.77240	0.01077	7.759	14.89	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.25	Call			195.79630	0.19580	223.155	14.59	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.25	Put			93.69630	0.09370	75.055	14.59	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Call			84.69290	0.08469	98.641	15.56	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.51	Put			242.59290	0.24259	210.541	15.56	0.00	0	0.00
DAUS	On	31/10/2012	Any day expiry	8.72	Call			41.64540	0.04165	49.689	16.87	0.00	0	8,220.00
DAUS	On	31/10/2012	Any day expiry	8.72	Put			409.54540	0.40955	371.589	16.87	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry			8.43290	8.43290	8.38690	8.38690		15.23	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.72	Call			101.26750	0.10127	112.636	16.58	0.00	0	8,440.00
DAUS	On	30/11/2012	Any day expiry	8.72	Put			434.36750	0.43437	399.736	16.58	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Call			684.44470	0.68444	726.255	14.51	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.72	Put			17.54470	0.01754	13.355	14.51	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Call			567.52280	0.56752	607.145	14.36	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	7.85	Put			30.62280	0.03062	24.245	14.36	0.00	0	8,440.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On	30/11/2012	Any day expiry	8.51	Call			158.15030	0.15815	174.621	15.53	0.00	0	0.00
DAUS	On	30/11/2012	Any day expiry	8.51	Put			281.25030	0.28125	251.721	15.53	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry			8.46590	8.46590	8.42020	8.42020		15.30	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Call			217.26590	0.21727	234.421	15.57	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.51	Put			307.06590	0.30707	278.521	15.57	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	8.72	Call			153.59630	0.15360	166.332	16.53	0.00	0	7,530.00
DAUS	On	27/12/2012	Any day expiry	8.72	Put			453.39630	0.45340	420.432	16.53	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Call			730.34260	0.73034	770.371	14.37	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.72	Put			30.14260	0.03014	24.471	14.37	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Call			617.76190	0.61776	655.532	14.29	0.00	0	0.00
DAUS	On	27/12/2012	Any day expiry	7.85	Put			47.56190	0.04756	39.632	14.29	0.00	0	7,530.00
DAUS	On	29/01/2013	Any day expiry			8.50260	8.50260	8.45740	8.45740		17.51	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.72	Call			213.23170	0.21323	227.363	16.55	0.00	0	6,625.00
DAUS	On	29/01/2013	Any day expiry	8.72	Put			475.83170	0.47583	444.763	16.55	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Call			250.13670	0.25014	266.235	16.05	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.60	Put			392.73670	0.39274	363.635	16.05	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Call			246.81980	0.24682	262.742	16.09	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.61	Put			399.41980	0.39942	370.142	16.09	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Call			243.54860	0.24355	259.298	16.13	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	8.62	Put			406.14860	0.40615	376.698	16.13	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Call			674.94920	0.67495	710.931	14.34	0.00	0	0.00
DAUS	On	29/01/2013	Any day expiry	7.85	Put			67.54920	0.06755	58.331	14.34	0.00	0	6,625.00
DAUS	On	26/02/2013	Any day expiry			8.53270	8.53270	8.48820	8.48820		15.90	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Call			296.62390	0.29662	312.721	16.14	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.61	Put			418.42390	0.41842	390.021	16.14	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Call			293.20690	0.29321	309.152	16.18	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.62	Put			425.00690	0.42501	396.452	16.18	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.72	Call			261.28280	0.26128	275.799	16.57	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.72	Put			493.08280	0.49308	463.099	16.57	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	7.85	Call			721.24610	0.72125	755.263	14.34	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
DAUS	On	26/02/2013	Any day expiry	7.85	Put			83.04610	0.08305	72.563	14.34	0.00	0	6,245.00
DAUS	On	26/02/2013	Any day expiry	8.60	Call			300.08100	0.30008	316.333	16.10	0.00	0	0.00
DAUS	On	26/02/2013	Any day expiry	8.60	Put			411.88100	0.41188	383.633	16.10	0.00	0	0.00
EL28	On	01/11/2012	Bond Future			110.67735	110.67735	110.53238	110.53238			0.00	0	0.00
EL28	On	01/11/2012	Bond Future	105.99	Call			4,542.38000	4.54238	4,687.350		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	4,677.350		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	4,667.350		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			8.93787	87.57027	8.99450	87.09698			0.00	0	303.00
ES33	On	01/11/2012	Bond Future	9.20	Call			1,684.09000	1.68409	2,157.380		0.00	0	0.00
ES33	On	01/11/2012	Bond Future	9.20	Put			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future			9.04341	88.79231	9.10202	88.31196			0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.54	Put			4,783.97000	4.78397	4,303.620		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Call			0.00000	0.00000	0.000		0.00	0	0.00
ES33	On	07/02/2013	Bond Future	8.55	Put			4,695.28000	4.69528	4,214.930		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			4,606.72000	4.60672	4,126.370		0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On	01/11/2012	GOVI			424.16500	424.16500	422.31100	422.31100			0.00	0	305.00
GOVI	On	01/11/2012	GOVI	403.96	Call			183,510.00000	18.35100	202,050.000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2012	GOVI	403.96	Put			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI			430.23400	430.23400	428.35100	428.35100			103,256,160.00	24	24.00
GOVI	On	07/02/2013	GOVI	432.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	432.99	Put			46,390.00000	4.63900	27,560.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.00	Put			46,490.00000	4.64900	27,660.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On	07/02/2013	GOVI	433.01	Put			46,590.00000	4.65900	27,760.000		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			190.25200	190.25200	189.86700	189.86700			5,707,560.00	3	592.00
IGOV	On	07/02/2013	Index Future			192.97400	192.97400	192.58200	192.58200			0.00	0	14.00
ILBI	On	01/11/2012	Index Future			514.17300	514.17300	513.87300	513.87300			0.00	0	0.00
ILBI	On	07/02/2013	Index Future			521.38100	521.38100	521.07600	521.07600			0.00	0	169.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR F	On	17/10/2012	Jibar Tradeable Future			5.05000	94.95000	5.06000	94.94000			0.00	0	500.00
JIBAR F	On	21/11/2012	Jibar Tradeable Future			4.94000	95.06000	4.97000	95.03000			0.00	0	0.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			4.86000	95.14000	4.91000	95.09000			0.00	0	840.00
JIBAR F	On	16/01/2013	Jibar Tradeable Future			4.82000	95.18000	4.87000	95.13000			0.00	0	0.00
JIBAR F	On	20/02/2013	Jibar Tradeable Future			4.78000	95.22000	4.83000	95.17000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2013	Jibar Tradeable Future				4.76000	95.24000	4.82000	95.18000			0.00	0	1,000.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				4.76000	95.24000	4.83000	95.17000			0.00	0	500.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				4.81000	95.19000	4.91000	95.09000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				4.91000	95.09000	5.01000	94.99000			0.00	0	1,500.00
JIBAR FOn	19/03/2014	Jibar Tradeable Future				5.04000	94.96000	5.14000	94.86000			0.00	0	800.00
JIBAR FOn	18/06/2014	Jibar Tradeable Future				5.18000	94.82000	5.29000	94.71000			0.00	0	0.00
JIBAR FOn	17/09/2014	Jibar Tradeable Future				5.32000	94.68000	5.44000	94.56000			0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future				7.00170	7.00170	6.95030	6.95030		10.52	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Call				348.42580	0.34843	392.513	10.72	0.00	0	0.00
NZ\$ / R On	14/12/2012	Foreign Exchange Future	6.63	Put				28.12580	0.02813	20.813	10.72	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future				7.04370	7.04370	6.99360	6.99360		12.24	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Call				284.10810	0.28411	312.522	12.10	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.89	Put				180.50810	0.18051	158.821	12.10	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Call				278.73280	0.27873	306.807	12.11	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.90	Put				185.13280	0.18513	163.107	12.11	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Call				273.42980	0.27343	301.163	12.12	0.00	0	0.00
NZ\$ / R On	18/03/2013	Foreign Exchange Future	6.91	Put				189.82980	0.18983	167.463	12.12	0.00	0	0.00
R023 On	01/11/2012	Bond Future				7.01675	106.73816	7.11367	106.01416			0.00	0	1,049.00
R023 On	01/11/2012	Bond Future	7.04	Call				0.00000	0.00000	174.270		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.04	Put				549.73000	0.54973	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Call				0.00000	0.00000	249.110		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.05	Put				474.89000	0.47489	0.000		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Call				0.00000	0.00000	323.880		0.00	0	0.00
R023 On	01/11/2012	Bond Future	7.06	Put				400.12000	0.40012	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future				7.08789	108.22773	7.18880	107.49307			0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.04	Call				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.04	Put				1,085.66000	1.08566	351.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.05	Call				0.00000	0.00000	0.000		0.00	0	0.00
R023 On	07/02/2013	Bond Future	7.05	Put				1,012.24000	1.01224	277.580		0.00	0	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	07/02/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	07/02/2013	Bond Future	7.06	Put			938.89000	0.93889	204.230		0.00	0	0.00
R023	On	02/05/2013	Bond Future			7.14546	105.62935	7.24969	104.88665			0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.04	Put			1,501.15000	1.50115	758.450		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.05	Put			1,428.93000	1.42893	686.230		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Call			0.00000	0.00000	0.000		0.00	0	0.00
R023	On	02/05/2013	Bond Future	7.06	Put			1,356.77000	1.35677	614.070		0.00	0	0.00
R157	On	01/11/2012	Bond Future			5.36011	123.21608	5.44843	122.95498		2.15	0.00	0	14,929.00
R157	On	01/11/2012	Bond Future	5.78	Call			1,018.81000	1.01881	1,255.700		0.00	0	5,630.00
R157	On	01/11/2012	Bond Future	5.78	Put			44.99000	0.04499	20.780		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Call			2,309.07000	2.30907	2,569.650		0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.24	Put			0.73000	0.00073	0.210		0.00	0	0.00
R157	On	07/02/2013	Bond Future			5.38167	124.93557	5.48112	124.67024		2.04	0.00	0	100.00
R157	On	07/02/2013	Bond Future	6.28	Call			2,180.02000	2.18002	2,422.050		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.28	Put			75.91000	0.07591	52.610		0.00	0	0.00
R157	On	02/05/2013	Bond Future			5.38796	119.65150	5.49820	119.38391		1.98	0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Call			550.62000	0.55062	668.900		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.34	Put			934.87000	0.93487	785.560		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Call			561.46000	0.56146	681.170		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.35	Put			921.37000	0.92137	773.490		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Call			572.43000	0.57243	693.560		0.00	0	0.00
R157	On	02/05/2013	Bond Future	5.36	Put			908.01000	0.90801	761.550		0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R2On	15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future			7.51912	129.60687	7.58060	128.98665		11.05	0.00	0	35,351.00
R186	On	01/11/2012	Bond Future	7.82	Call			3,159.77000	3.15977	3,595.920	11.56	0.00	0	1,858.00
R186	On	01/11/2012	Bond Future	7.82	Put			785.35000	0.78535	601.280	11.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Call			4,514.81000	4.51481	5,026.600	11.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.00	Put			396.87000	0.39687	288.440	11.72	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Call			8,814.71000	8.81471	9,421.470	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.50	Put			34.49000	0.03449	21.030	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Call			11,634.74000	11.63474	12,252.910	11.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.82	Put			4.35000	0.00435	2.300	11.95	0.00	0	1,858.00
R186	On	07/02/2013	Bond Future			7.59643	126.12584	7.66020	125.49641		11.93	0.00	0	1,650.00
R186	On	07/02/2013	Bond Future	8.00	Call			5,500.08000	5.50008	5,906.990	12.35	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.00	Put			2,220.45000	2.22045	1,997.930	12.35	0.00	0	150.00
R186	On	07/02/2013	Bond Future	8.32	Call			7,608.84000	7.60884	8,085.350	12.62	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.32	Put			1,351.63000	1.35163	1,198.710	12.62	0.00	0	2,000.00
R186	On	07/02/2013	Bond Future	8.47	Call			8,673.83000	8.67383	9,177.350	12.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.47	Put			1,056.67000	1.05667	930.760	12.75	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.00	Call			1,163.92000	1.16392	1,308.590	11.67	0.00	0	10,300.00
R186	On	07/02/2013	Bond Future	7.00	Put			7,902.92000	7.90292	7,418.160	11.67	0.00	0	0.00
R186	On	07/02/2013	Bond Future	7.25	Call			1,878.14000	1.87814	2,084.360	11.80	0.00	0	670.00
R186	On	07/02/2013	Bond Future	7.25	Put			6,006.41000	6.00641	5,583.200	11.80	0.00	0	0.00
R186	On	02/05/2013	Bond Future			7.66375	127.65791	7.72943	127.02182		11.78	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Call			3,120.20000	3.12020	3,373.130	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.39	Put			6,457.61000	6.45761	6,074.450	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Call			3,159.20000	3.15920	3,414.260	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.40	Put			6,396.49000	6.39649	6,015.460	11.73	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Call			3,198.49000	3.19849	3,455.690	11.74	0.00	0	0.00
R186	On	02/05/2013	Bond Future	7.41	Put			6,335.77000	6.33577	5,956.880	11.74	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R1On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			213.44557	213.44557	213.45075	213.45075			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			5,539.25000	5.53925	5,544.430		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			5,549.25000	5.54925	5,554.430		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			5,559.25000	5.55925	5,564.430		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			279.55371	279.55371	278.32205	278.32205			0.00	0	6,288.00
R197	On	01/11/2012	Bond Future	266.99	Call			11,332.05000	11.33205	12,563.710		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			11,322.05000	11.32205	12,553.710		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			11,312.05000	11.31205	12,543.710		0.00	0	0.00
R197	On	01/11/2012	Bond Future	267.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On	01/11/2012	Bond Future			4.82575	111.11860	4.91413	110.93356		1.46	0.00	0	1,560.00
R201	On	01/11/2012	Bond Future	5.11	Call			464.06000	0.46406	619.060		0.00	0	0.00
R201	On	01/11/2012	Bond Future	5.11	Put			55.42000	0.05542	25.380		0.00	0	0.00
R201	On	07/02/2013	Bond Future			4.76260	108.26115	4.86515	108.07301		1.38	0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Call			477.59000	0.47759	595.270		0.00	0	0.00
R201	On	07/02/2013	Bond Future	4.98	Put			267.40000	0.26740	196.940		0.00	0	0.00
R201	On	02/05/2013	Bond Future			4.68021	109.57624	4.79788	109.38669		1.19	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Call			45.67000	0.04567	67.950		0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.04	Put			1,274.56000	1.27456	1,107.290		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/05/2013	Bond Future	4.05	Call			47.47000	0.04747	70.430	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.05	Put			1,260.03000	1.26003	1,093.440	1.14	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Call			49.33000	0.04933	72.980	1.15	0.00	0	0.00
R201	On	02/05/2013	Bond Future	4.06	Put			1,245.55000	1.24555	1,079.650	1.15	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R20n	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			206.56348	206.56348	206.56091	206.56091			206,563,480.00	1,000	50,947.00
R202	On	01/11/2012	Bond Future	191.99	Call			14,570.91000	14.57091	14,573.480		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			14,560.91000	14.56091	14,563.480		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			14,550.91000	14.55091	14,553.480		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			5.80248	111.40332	5.90511	110.94908		4.37	0.00	0	4,688.00
R203	On	01/11/2012	Bond Future	6.87	Call			4,161.97000	4.16197	4,615.280	4.76	0.00	0	0.00
R203	On	01/11/2012	Bond Future	6.87	Put			1.33000	0.00133	0.400	4.76	0.00	0	0.00
R203	On	07/02/2013	Bond Future			5.84620	112.95799	5.95627	112.49687		4.30	45,183,196.00	400	11,950.00
R203	On	07/02/2013	Bond Future	6.11	Call			1,523.54000	1.52354	1,805.590	4.42	0.00	0	12,600.00
R203	On	07/02/2013	Bond Future	6.11	Put			883.48000	0.88348	704.410	4.42	672,007.14	954	3,254.00
R203	On	07/02/2013	Bond Future	6.65	Call			3,137.41000	3.13741	3,525.510	4.61	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.65	Put			285.12000	0.28512	212.100	4.61	0.00	0	30,250.00
R203	On	07/02/2013	Bond Future	6.94	Call			4,150.96000	4.15096	4,573.590	4.64	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.94	Put			133.40000	0.13340	94.910	4.64	0.00	0	0.00
R203	On	02/05/2013	Bond Future			5.87864	110.17353	5.99539	109.70768		4.35	0.00	0	8.00
R203	On	02/05/2013	Bond Future	5.91	Call			1,309.66000	1.30966	1,536.840	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.91	Put			1,650.14000	1.65014	1,411.470	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.89	Call			1,271.51000	1.27151	1,494.660	4.40	0.00	0	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	02/05/2013	Bond Future	5.89	Put			1,691.93000	1.69193	1,449.230	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Call			1,290.50000	1.29050	1,515.670	4.40	0.00	0	0.00
R203	On	02/05/2013	Bond Future	5.90	Put			1,670.94000	1.67094	1,430.260	4.40	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/R1On	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			6.10978	112.54104	6.20702	112.02369		5.52	0.00	0	5,818.00
R204	On	01/11/2012	Bond Future	7.22	Call			5,216.67000	5.21667	5,732.770	6.01	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.22	Put			1.89000	0.00189	0.640	6.01	0.00	0	0.00
R204	On	07/02/2013	Bond Future			6.16020	110.08125	6.26315	109.55616		5.80	0.00	0	3,000.00
R204	On	07/02/2013	Bond Future	7.29	Call			5,262.82000	5.26282	5,739.590	6.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.29	Put			191.72000	0.19172	143.400	6.26	0.00	0	0.00
R204	On	02/05/2013	Bond Future			6.20377	111.41850	6.31181	110.88791		5.67	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Call			1,869.35000	1.86935	2,141.660	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.29	Put			1,976.20000	1.97620	1,717.920	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Call			1,894.45000	1.89445	2,168.900	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.30	Put			1,952.29000	1.95229	1,696.150	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Call			1,919.73000	1.91973	2,196.320	5.69	0.00	0	0.00
R204	On	02/05/2013	Bond Future	6.31	Put			1,928.59000	1.92859	1,674.590	5.69	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			4.98248	105.18715	5.07889	105.07468		0.80	0.00	0	1,120.00
R206	On	01/11/2012	Bond Future	5.05	Call			106.08000	0.10608	163.740	1.00	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.05	Put			139.76000	0.13976	84.950	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future			4.90217	102.89005	5.02834	102.77550		0.66	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Call			141.25000	0.14125	184.020	1.00	0.00	0	0.00
R206	On	07/02/2013	Bond Future	4.76	Put			385.11000	0.38511	313.330	1.00	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
R206	On	02/05/2013	Bond Future			4.77484	104.13992	4.94323	104.02481		0.49	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Call			33.37000	0.03337	44.900	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.39	Put			1,103.75000	1.10375	1,000.170	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Call			34.00000	0.03400	45.710	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.40	Put			1,097.43000	1.09743	994.030	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Call			34.64000	0.03464	46.520	1.00	0.00	0	0.00
R206	On	02/05/2013	Bond Future	3.41	Put			1,091.12000	1.09112	987.890	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			6.42714	106.91134	6.52421	106.34534		6.69	0.00	0	18,919.00
R207	On	01/11/2012	Bond Future	7.58	Call			5,921.34000	5.92134	6,485.840	7.28	0.00	0	0.00
R207	On	01/11/2012	Bond Future	7.58	Put			2.33000	0.00233	0.830	7.28	0.00	0	0.00
R207	On	07/02/2013	Bond Future			6.48540	104.76381	6.58743	104.18939		7.10	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Call			6,035.29000	6.03529	6,555.730	7.64	0.00	0	0.00
R207	On	07/02/2013	Bond Future	7.66	Put			226.29000	0.22629	172.310	7.64	0.00	0	0.00
R207	On	02/05/2013	Bond Future			6.53836	106.03645	6.64475	105.45589		6.89	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Call			1,704.78000	1.70478	1,961.500	6.87	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.44	Put			2,825.64000	2.82564	2,501.800	6.87	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Call			1,728.42000	1.72842	1,987.410	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.45	Put			2,794.19000	2.79419	2,472.620	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Call			1,752.26000	1.75226	2,013.530	6.88	0.00	0	0.00
R207	On	02/05/2013	Bond Future	6.46	Put			2,762.98000	2.76298	2,443.690	6.88	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			6.58292	101.74216	6.66462	101.21961		7.87	0.00	0	11,946.00
R208	On	01/11/2012	Bond Future	6.81	Call			1,477.94000	1.47794	1,828.040	8.08	0.00	0	0.00
R208	On	01/11/2012	Bond Future	6.81	Put			556.34000	0.55634	383.890	8.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	7.50	Call			5,171.31000	5.17131	5,685.650	8.56	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.50	Put			16.11000	0.01611	7.900	8.56	0.00	0	12,250.00
R208	On	01/11/2012	Bond Future	7.70	Call			6,343.88000	6.34388	6,864.340	8.56	0.00	0	0.00
R208	On	01/11/2012	Bond Future	7.70	Put			3.66000	0.00366	1.570	8.56	0.00	0	0.00
R208	On	07/02/2013	Bond Future			6.64214	103.16203	6.72753	102.63167		8.11	0.00	0	3,000.00
R208	On	07/02/2013	Bond Future	6.00	Call			461.26000	0.46126	559.220	7.91	0.00	0	12,250.00
R208	On	07/02/2013	Bond Future	6.00	Put			5,093.10000	5.09310	4,660.700	7.91	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Call			6,545.27000	6.54527	7,019.520	8.75	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.78	Put			284.24000	0.28424	228.130	8.75	0.00	0	0.00
R208	On	02/05/2013	Bond Future			6.69245	101.02212	6.78100	100.48614		8.18	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Call			2,164.79000	2.16479	2,415.930	8.27	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.65	Put			2,958.97000	2.95897	2,674.130	8.27	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Call			2,193.40000	2.19340	2,446.590	8.28	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.66	Put			2,926.69000	2.92669	2,643.900	8.28	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Call			2,136.38000	2.13638	2,385.480	8.26	0.00	0	0.00
R208	On	02/05/2013	Bond Future	6.64	Put			2,991.51000	2.99151	2,704.630	8.26	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R1On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R2On		31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.33938	79.27441	8.39568	78.79859		16.90	0.00	0	7,349.00
R209	On	01/11/2012	Bond Future	8.99	Call			4,981.43000	4.98143	5,399.080	17.82	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.99	Put			222.64000	0.22264	164.470	17.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.41742	80.38072	8.47545	79.89786		17.63	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Call			6,204.12000	6.20412	6,546.860	18.56	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.06	Put			1,590.57000	1.59057	1,450.450	18.56	0.00	0	0.00
R209	On	02/05/2013	Bond Future			8.48424	78.21544	8.54368	77.72737		18.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2013	Bond Future	7.99	Call			2,423.77000	2.42377	2,593.540	18.01	0.00	0	0.00
R209	On	02/05/2013	Bond Future	7.99	Put			7,162.51000	7.16251	6,844.210	18.01	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Call			2,452.89000	2.45289	2,624.110	18.02	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.00	Put			7,102.10000	7.10210	6,785.250	18.02	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Call			2,482.44000	2.48244	2,655.130	18.03	0.00	0	0.00
R209	On	02/05/2013	Bond Future	8.01	Put			7,042.27000	7.04227	6,726.890	18.03	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			156.66734	156.66734	156.66653	156.66653			0.00	0	3,414.00
R210	On	01/11/2012	Bond Future	144.99	Call			11,676.53000	11.67653	11,677.340		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			11,666.53000	11.66653	11,667.340		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R210	On	01/11/2012	Bond Future	145.01	Call			11,656.53000	11.65653	11,657.340		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			122.99572	122.99572	122.99928	122.99928			0.00	0	703.00
R211	On	01/11/2012	Bond Future	121.99	Call			1,009.28000	1.00928	1,005.720		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			999.28000	0.99928	995.720		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			989.28000	0.98928	985.720		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			128.19799	128.19799	127.66935	127.66935			0.00	0	5,084.00
R212	On	01/11/2012	Bond Future	121.99	Call			5,679.35000	5.67935	6,207.990		0.00	0	0.00
R212	On	01/11/2012	Bond Future	121.99	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Call			5,669.35000	5.66935	6,197.990		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.00	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Call			5,659.35000	5.65935	6,187.990		0.00	0	0.00
R212	On	01/11/2012	Bond Future	122.01	Put			0.00000	0.00000	0.000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.08026	91.04388	8.15177	90.42049		14.70	0.00	0	6,022.00
R213	On	01/11/2012	Bond Future	7.75	Call			377.46000	0.37746	487.620	14.51	0.00	0	140.00
R213	On	01/11/2012	Bond Future	7.75	Put			3,963.80000	3.96380	3,450.570	14.51	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Call			5,607.67000	5.60767	6,178.580	15.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.81	Put			156.26000	0.15626	103.780	15.59	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.16143	92.31439	8.23527	91.68185		15.31	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Call			6,786.22000	6.78622	7,258.070	16.23	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.90	Put			1,376.45000	1.37645	1,215.760	16.23	0.00	0	0.00
R213	On	02/05/2013	Bond Future			8.22794	89.90144	8.30367	89.26183		15.77	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Call			2,637.03000	2.63703	2,876.880	15.67	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.84	Put			6,661.23000	6.66123	6,261.470	15.67	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Call			2,668.66000	2.66866	2,910.500	15.68	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.85	Put			6,603.29000	6.60329	6,205.520	15.68	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Call			2,700.52000	2.70052	2,944.350	15.69	0.00	0	0.00
R213	On	02/05/2013	Bond Future	7.86	Put			6,545.70000	6.54570	6,149.920	15.69	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			8.36919	81.04495	8.40529	80.72233			0.00	0	1,714.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/11/2012	Bond Future	7.99	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	7.99	Put			3,846.32000	3.84632	3,523.700		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.00	Put			3,750.13000	3.75013	3,427.510		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Call			0.00000	0.00000	0.000		0.00	0	0.00
R214	On	01/11/2012	Bond Future	8.01	Put			3,654.12000	3.65412	3,331.500		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R2On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future			1.33630	1.33630	1.32890	1.32890			15.53	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Call			318.61920	0.03186	348.246	15.35	0.00	0	0.00
YUAN/R On	14/12/2012	Foreign Exchange Future		1.34	Put			429.61920	0.04296	385.246	15.35	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future			1.34320	1.34320	1.33620	1.33620			15.67	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.29	Call			794.94690	0.07949	835.724	14.86	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.29	Put			332.94690	0.03329	303.724	14.86	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.30	Call			737.01200	0.07370	774.287	14.88	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.30	Put			375.01200	0.03750	342.287	14.88	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Call			685.27700	0.06853	720.362	15.04	0.00	0	0.00
YUAN/R On	18/03/2013	Foreign Exchange Future		1.31	Put			423.27700	0.04233	388.362	15.04	0.00	0	0.00

Total for Derivatives : **484,020,057.84** **24,573** **1,219,707.00**

i-Bonds

AA02	On	28/03/2016	Spot Bond			100.00000	11.46200	100.00000	11.43393			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	24.45933	100.00000	24.40548			0.00	0	0.00
AA04	On	22/03/2017	Spot Bond			100.00000	8.83876	100.00000	8.81712			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	123.66823	5.00000	123.65136		900,000,000,000.00	180,000,000	46,000,000.00	
AB06	On	27/03/2015	Spot Bond			100.00000	20.56736	100.00000	20.52134			0.00	0	16,610,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	38.14110	100.00000	38.05575			0.00	0	11,900,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	9.91818	100.00000	9.89416			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	16.65476	100.00000	16.61810			0.00	0	5,000,000.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	55.99462	100.00000	55.85749			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	69.44765	100.00000	69.31975			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	30.58177	100.00000	30.51016			40,000,000,000.00	400,000	200,000.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	7.18616	100.00000	7.17025			40,000,000,000.00	400,000	600,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	21.35190	100.00000	21.30018			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	38.53646	100.00000	38.44207			100,000,000,000.00	1,000,000	250,000.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	11.99266	100.00000	11.96329			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	7.72051	100.00000	7.70160			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	7.28368	100.00000	7.26584			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	7.34273	100.00000	7.32474			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	24.21529	100.00000	24.16110			0.00	0	3,700,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	21.57541	100.00000	21.52258			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	27.74699	100.00000	27.68491			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	27.35748	100.00000	27.29049			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	21.25518	100.00000	21.20312			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On	11/10/2016	Spot Bond			100.00000	10.51800	100.00000	10.49252			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	77.17091	100.00000	77.01718			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	53.55210	100.00000	53.43228			0.00	0	1,700,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	57.34699	100.00000	57.20654			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	91.08112	100.00000	90.86111			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	93.03905	100.00000	92.88136			0.00	0	0.00
ABLC07	On	15/02/2013	Spot Bond			100.00000	84.01890	100.00000	83.64713			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	69.44765	100.00000	69.31975			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	43.53648	100.00000	43.43611			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	20.85354	100.00000	20.80471			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	91.16975	8.00000	91.14047			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	22.61931	100.00000	22.56952			0.00	0	0.00
ABLS2B	On	13/07/2016	Spot Bond			100.00000	15.44810	100.00000	15.41067			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	100.23106	9.58000	100.20527			0.00	0	0.00
ABLS4	On	29/03/2019	Spot Bond			100.00000	10.06360	100.00000	10.03894			0.00	0	0.00
ABLS5	On	29/06/2019	Spot Bond			100.00000	12.71856	100.00000	12.67842			0.00	0	0.00
ABLSI1	On	29/06/2019	Spot Bond			4.50000	102.05633	4.50000	102.03327			0.00	0	0.00
ABN03U	On	12/03/2015	Spot Bond			100.00000	19.38388	100.00000	19.28074			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On	18/04/2021	Spot Bond			100.00000	6.35232	100.00000	6.33759			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	21.59853	100.00000	21.54849			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	5.59460	100.00000	5.58165			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.74499	100.00000	100.53924			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	4.02171	100.00000	4.01240			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	69.44765	100.00000	69.31975			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	69.44765	100.00000	69.31975			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	69.44765	100.00000	69.31975			0.00	0	70,000,000.00
ABN33	On	29/01/2018	Spot Bond			100.00000	2.50866	100.00000	2.50391			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	2.50866	100.00000	2.50391			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	100.48844	6.82500	100.46980			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	7.41492	100.00000	7.40085			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	13.71899	100.00000	13.69297			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	10.50610	100.00000	10.48036			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	12.64324	100.00000	12.61925			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	25.19063	100.00000	25.14283			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	11.53154	100.00000	11.50942			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	10.92387	100.00000	10.90285			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN45	On	23/02/2016	Spot Bond			100.00000	22.30272	100.00000	22.25970			0.00	0	0.00
ABN46	On	23/03/2016	Spot Bond			100.00000	21.35307	100.00000	21.31177			0.00	0	0.00
ABN47	On	05/04/2017	Spot Bond			100.00000	9.00930	100.00000	7.77792			0.00	0	0.00
ABN48	On	13/04/2017	Spot Bond			100.00000	7.63426	100.00000	7.61042			0.00	0	0.00
ABN49	On	12/04/2016	Spot Bond			100.00000	20.30794	100.00000	20.26866			0.00	0	0.00
ABN50	On	21/12/2014	Spot Bond			100.00000	24.72559	100.00000	24.68674			0.00	0	0.00
ABN51	On	09/09/2015	Spot Bond			100.00000	19.85560	100.00000	19.83356			0.00	0	0.00
ABN52	On	18/05/2016	Spot Bond			100.00000	18.66169	100.00000	18.62559			0.00	0	0.00
ABN53	On	01/06/2016	Spot Bond			100.00000	17.90294	100.00000	17.86832			0.00	0	0.00
ABN54	On	14/06/2016	Spot Bond			100.00000	17.56051	100.00000	17.52654			0.00	0	0.00
ABN55	On	27/06/2017	Spot Bond			100.00000	8.90060	100.00000	8.87251			0.00	0	0.00
ABN56	On	15/09/2015	Spot Bond			100.00000	22.06053	100.00000	22.01116			0.00	0	0.00
ABN57	On	05/07/2013	Spot Bond			100.00000	62.79032	100.00000	62.67119			0.00	0	0.00
ABN58	On	16/07/2017	Spot Bond			100.00000	12.84840	100.00000	12.79190			0.00	0	0.00
ABN59	On	20/07/2016	Spot Bond			100.00000	15.31631	100.00000	15.28669			0.00	0	0.00
ABN60	On	23/08/2016	Spot Bond			100.00000	14.37058	100.00000	14.34278			0.00	0	0.00
ABN61	On	31/01/2025	Spot Bond			95.66000	2.41366	95.66000	2.40274			0.00	0	0.00
ABN62	On	31/03/2028	Spot Bond			100.00000	2.62947	100.00000	2.62361			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN63	On	07/12/2033	Spot Bond			100.00000	3.92036	100.00000	3.90313			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	11.37127	100.00000	11.34583			0.00	0	7,200,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	23.10906	100.00000	23.05820			0.00	0	6,600,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	11.02545	100.00000	11.00106			0.00	0	5,300,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	9.28720	100.00000	9.26641		600,000,000,000.00	6,000,000	6,000,000	11,436,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	15.27816	100.00000	15.24397			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	35.01659	100.00000	34.93545			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			4.00000	119.41992	4.00000	119.39452			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	7.18616	100.00000	7.17025		20,000,000,000.00	200,000	200,000	300,000.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	6.37393	100.00000	6.35925			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	3.53599	100.00000	3.52784			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	63.68246	100.00000	63.52819			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	84.04574	100.00000	83.85516			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	56.64962	100.00000	56.51088			0.00	0	0.00
ACL01U	On	30/06/2015	Spot Bond			100.00000	18.50244	100.00000	18.45761			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	60.10861	100.00000	59.96140			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	65.86319	100.00000	65.70363			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	60.10861	100.00000	59.96140			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	62.89682	100.00000	62.74445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027 On 20/05/2013 Spot Bond			100.00000	69.99150	100.00000	69.83744			0.00	0	0.00
ACL028 On 15/09/2015 Spot Bond			13.50000	100.72438	13.50000	100.68803			0.00	0	0.00
ACL029 On 20/08/2015 Spot Bond			100.00000	18.87845	100.00000	18.83272			0.00	0	0.00
ACL033 On 20/08/2015 Spot Bond			100.00000	19.13395	100.00000	19.08760			0.00	0	0.00
ACL036 On 20/08/2015 Spot Bond			100.00000	22.76203	100.00000	22.70689			0.00	0	0.00
ACL038 On 16/10/2012 Spot Bond			100.00000	98.71988	100.00000	98.45803			0.00	0	0.00
ACL039 On 20/09/2013 Spot Bond			100.00000	56.42686	100.00000	56.28867			0.00	0	0.00
ACL041 On 20/09/2013 Spot Bond			100.00000	56.39649	100.00000	56.25837			0.00	0	0.00
ACL042 On 20/08/2015 Spot Bond			100.00000	18.62295	100.00000	18.57783			0.00	0	0.00
ACL047 On 22/10/2018 Spot Bond			100.00000	1.51300	100.00000	1.51013			0.00	0	0.00
ACL053 On 29/01/2013 Spot Bond			100.00000	95.46760	100.00000	95.22468			0.00	0	0.00
ACL054 On 29/01/2013 Spot Bond			100.00000	95.46760	100.00000	95.22468			0.00	0	0.00
ACL068 On 22/02/2014 Spot Bond			100.00000	41.71343	100.00000	41.61237			0.00	0	0.00
ACL070 On 31/12/2013 Spot Bond			100.00000	38.34319	100.00000	38.25030			0.00	0	0.00
ACL071 On 20/06/2015 Spot Bond			100.00000	15.31642	100.00000	15.28736			0.00	0	0.00
ACL072 On 31/10/2012 Spot Bond			100.00000	95.23490	100.00000	94.99194			0.00	0	0.00
ACL073 On 20/09/2015 Spot Bond			100.00000	12.86119	100.00000	12.83679			0.00	0	0.00
ACL074 On 20/09/2015 Spot Bond			100.00000	12.86119	100.00000	12.83679			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075	On	20/09/2013	Spot Bond			100.00000	56.80151	100.00000	56.66240			0.00	0	0.00
ACL076	On	20/09/2015	Spot Bond			100.00000	16.16190	100.00000	16.12231			0.00	0	0.00
ACL077	On	20/09/2015	Spot Bond			100.00000	16.94903	100.00000	16.90752			0.00	0	0.00
ACL078	On	20/09/2015	Spot Bond			100.00000	15.81101	100.00000	15.77229			0.00	0	0.00
ACL080	On	20/09/2015	Spot Bond			100.00000	16.04810	100.00000	16.00879			0.00	0	0.00
ACL081	On	20/09/2015	Spot Bond			100.00000	16.15242	100.00000	16.11286			0.00	0	0.00
ACL082	On	30/07/2017	Spot Bond			100.00000	10.80881	100.00000	10.78502			0.00	0	0.00
ACL083	On	30/07/2017	Spot Bond			100.00000	10.80881	100.00000	10.78502			0.00	0	0.00
ACL084	On	30/07/2017	Spot Bond			100.00000	10.86576	100.00000	10.84184			0.00	0	0.00
ACL085	On	20/12/2015	Spot Bond			100.00000	12.64008	100.00000	12.60913			0.00	0	0.00
ACL086	On	30/07/2017	Spot Bond			100.00000	10.86576	100.00000	10.84184			0.00	0	0.00
ACL087	On	30/07/2017	Spot Bond			100.00000	10.75186	100.00000	10.72819			0.00	0	0.00
ACL088	On	20/12/2015	Spot Bond			100.00000	24.73901	100.00000	24.69220			0.00	0	0.00
ACL089	On	20/12/2014	Spot Bond			100.00000	20.15380	100.00000	20.10444			0.00	0	0.00
ACL090	On	20/12/2012	Spot Bond			100.00000	84.10623	100.00000	83.91594			0.00	0	0.00
ACL091	On	20/12/2013	Spot Bond			100.00000	38.75621	100.00000	38.66129			0.00	0	0.00
ACL092	On	26/12/2015	Spot Bond			100.00000	12.35887	100.00000	12.32860			0.00	0	0.00
ACL093	On	20/12/2013	Spot Bond			100.00000	38.75621	100.00000	38.66129			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094	On	20/12/2012	Spot Bond			100.00000	84.10623	100.00000	83.91594			0.00	0	0.00
ACL095	On	20/12/2018	Spot Bond			100.00000	8.01435	100.00000	7.99473			0.00	0	0.00
ACL096	On	20/06/2020	Spot Bond			100.00000	8.00560	100.00000	7.98599			0.00	0	0.00
ACL097	On	20/12/2025	Spot Bond			100.00000	8.01513	100.00000	7.99550			0.00	0	0.00
ACL098	On	20/12/2025	Spot Bond			100.00000	7.80764	100.00000	7.78852			0.00	0	0.00
ACL099	On	20/12/2013	Spot Bond			100.00000	38.40746	100.00000	38.31339			0.00	0	0.00
ACL100	On	20/12/2017	Spot Bond			100.00000	8.22927	100.00000	8.20912			0.00	0	0.00
ACL101	On	18/01/2013	Spot Bond			100.00000	98.27218	100.00000	98.01492			0.00	0	0.00
ACL102	On	12/07/2013	Spot Bond			100.00000	65.42669	100.00000	65.26818			0.00	0	0.00
ACL103	On	18/01/2013	Spot Bond			100.00000	98.27218	100.00000	98.01492			0.00	0	0.00
ACL104	On	20/12/2019	Spot Bond			100.00000	10.51915	100.00000	10.49339			0.00	0	930,000.00
ACL114	On	20/03/2014	Spot Bond			100.00000	38.51209	100.00000	38.41777			0.00	0	0.00
ACL115	On	31/01/2014	Spot Bond			100.00000	41.62540	100.00000	41.53377			0.00	0	0.00
ACL116	On	31/01/2014	Spot Bond			100.00000	43.76302	100.00000	43.65700			0.00	0	0.00
ACL118	On	26/01/2021	Spot Bond			100.00000	8.74759	100.00000	8.72640			0.00	0	0.00
ACL120	On	26/01/2021	Spot Bond			100.00000	8.75946	100.00000	8.73825			0.00	0	0.00
ACL122	On	20/06/2016	Spot Bond			100.00000	7.65821	100.00000	7.64368			0.00	0	0.00
ACL123	On	27/01/2014	Spot Bond			100.00000	44.26933	100.00000	44.16210			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL124	On	09/06/2018	Spot Bond			100.00000	4.28747	100.00000	4.27799			0.00	0	0.00
ACL125	On	20/09/2017	Spot Bond			100.00000	4.07996	100.00000	4.07082			0.00	0	0.00
ACL126	On	20/09/2016	Spot Bond			100.00000	6.43059	100.00000	6.41839			0.00	0	0.00
ACL127	On	20/09/2021	Spot Bond			100.00000	2.99470	100.00000	2.98801			0.00	0	0.00
ACL128	On	20/09/2021	Spot Bond			100.00000	3.10839	100.00000	3.10144			0.00	0	0.00
ACL129	On	20/09/2021	Spot Bond			100.00000	7.58659	100.00000	7.56801			0.00	0	0.00
ACL130	On	18/08/2014	Spot Bond			100.00000	29.35418	100.00000	29.28308			0.00	0	0.00
ACL131	On	18/08/2014	Spot Bond			100.00000	29.35418	100.00000	29.28308			0.00	0	0.00
ACL132	On	27/01/2014	Spot Bond			100.00000	44.26933	100.00000	44.16210			0.00	0	0.00
ACL133	On	26/08/2014	Spot Bond			100.00000	28.90330	100.00000	28.83328			0.00	0	0.00
ACL134	On	20/09/2014	Spot Bond			100.00000	27.51701	100.00000	27.44962			0.00	0	0.00
ACL135	On	20/09/2014	Spot Bond			100.00000	27.46781	100.00000	27.40054			0.00	0	0.00
ACL136	On	20/09/2021	Spot Bond			100.00000	7.45178	100.00000	7.43352			0.00	0	0.00
ACL137	On	02/09/2016	Spot Bond			100.00000	11.19024	100.00000	11.16283			0.00	0	0.00
ACL138	On	20/09/2021	Spot Bond			100.00000	7.44141	100.00000	7.42318			0.00	0	0.00
ACL139	On	30/07/2017	Spot Bond			100.00000	10.63796	100.00000	10.61455			0.00	0	0.00
ACL140	On	20/12/2012	Spot Bond			100.00000	84.27175	100.00000	84.08109			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	10.69491	100.00000	10.67137			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL142	On	20/12/2014	Spot Bond			100.00000	20.23464	100.00000	20.18508			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	10.06872	100.00000	10.04406			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	9.40955	100.00000	9.38650			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	7.60367	100.00000	7.58504			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	46.38171	100.00000	46.26812			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	38.81239	100.00000	38.73470			0.00	0	0.00
ACL150	On	20/03/2014	Spot Bond			100.00000	38.61363	100.00000	38.53634			0.00	0	0.00
ACL151	On	20/03/2017	Spot Bond			100.00000	9.44293	100.00000	9.42402			0.00	0	0.00
ACL152	On	08/02/2014	Spot Bond			100.00000	42.41901	100.00000	42.31625			0.00	0	0.00
ACL153	On	20/03/2015	Spot Bond			100.00000	19.52798	100.00000	19.48890			0.00	0	0.00
ACL154	On	20/03/2015	Spot Bond			100.00000	19.37638	100.00000	19.33759			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	19.67067	100.00000	19.63130			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	9.42277	100.00000	9.40391			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	9.06992	100.00000	9.05177			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	19.55474	100.00000	19.51560			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	19.65284	100.00000	19.61350			0.00	0	0.00
ACL161	On	20/03/2022	Spot Bond			100.00000	10.50601	100.00000	10.48932			0.00	0	0.00
ACL162	On	20/09/2015	Spot Bond			100.00000	15.65737	100.00000	15.62603			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL163	On	20/03/2015	Spot Bond			100.00000	19.59933	100.00000	19.56010			0.00	0	0.00
ACL164	On	20/06/2014	Spot Bond			100.00000	29.19780	100.00000	29.12628			0.00	0	0.00
ACL165	On	20/06/2017	Spot Bond			100.00000	19.21023	100.00000	19.16318			0.00	0	0.00
ACL166	On	20/03/2014	Spot Bond			100.00000	38.28190	100.00000	38.18815			0.00	0	0.00
ACL167	On	20/06/2019	Spot Bond			100.00000	10.33483	100.00000	10.31859			0.00	0	0.00
ACL168	On	20/06/2017	Spot Bond			100.00000	8.74990	100.00000	8.72847			0.00	0	0.00
ACL169	On	20/06/2017	Spot Bond			1.75000	102.36375	1.75000	102.34982			0.00	0	0.00
ACL170	On	20/03/2015	Spot Bond			100.00000	19.74062	100.00000	19.69228			0.00	0	0.00
ACL171	On	30/11/2012	Spot Bond			100.00000	91.03109	100.00000	90.81538			0.00	0	0.00
ACL172	On	20/06/2015	Spot Bond			100.00000	15.07130	100.00000	15.03438			0.00	0	0.00
ACL173	On	20/06/2017	Spot Bond			100.00000	8.67832	100.00000	8.65706			0.00	0	0.00
ACL174	On	20/06/2019	Spot Bond			100.00000	7.78016	100.00000	7.76111			0.00	0	0.00
ACL175	On	20/06/2019	Spot Bond			100.00000	7.26268	100.00000	7.24490			0.00	0	0.00
ACL176	On	30/11/2012	Spot Bond			100.00000	91.07660	100.00000	90.86078			0.00	0	0.00
ACL177	On	20/09/2013	Spot Bond			100.00000	55.73096	100.00000	55.55506			0.00	0	0.00
ACL178	On	20/09/2014	Spot Bond			100.00000	28.74013	100.00000	28.64941			0.00	0	0.00
ACL179	On	30/11/2012	Spot Bond			100.00000	90.70813	100.00000	90.49319			0.00	0	0.00
ACL180	On	20/06/2015	Spot Bond			100.00000	16.90212	100.00000	16.84878			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL181	On	20/06/2017	Spot Bond			100.00000	10.60735	100.00000	10.57387			0.00	0	0.00
ACL182	On	20/06/2017	Spot Bond			100.00000	10.01005	100.00000	9.97845			0.00	0	0.00
ACL183	On	20/06/2019	Spot Bond			100.00000	9.13581	100.00000	9.10697			0.00	0	0.00
ACL184	On	20/09/2017	Spot Bond			100.00000	10.20118	100.00000	10.16899			0.00	0	0.00
ACL185	On	20/09/2022	Spot Bond			100.00000	8.76792	100.00000	8.74024			0.00	0	0.00
ACL186	On	20/09/2016	Spot Bond			100.00000	3.83530	100.00000	3.82319			0.00	0	0.00
ACL187	On	20/09/2020	Spot Bond			100.00000	0.12149	100.00000	0.12110			0.00	0	0.00
ACL188	On	20/09/2020	Spot Bond			100.00000	0.12149	100.00000	0.12110			0.00	0	0.00
ACL189	On	20/09/2013	Spot Bond			100.00000	47.33795	100.00000	47.12517			0.00	0	0.00
ACL190	On	20/09/2013	Spot Bond			100.00000	47.33795	100.00000	47.12517			0.00	0	0.00
ADB01S	On	14/12/2012	Spot Bond			100.00000	87.70068	100.00000	87.49954			0.00	0	0.00
ADB02S	On	14/12/2012	Spot Bond			100.00000	87.67552	100.00000	87.47443			0.00	0	0.00
ADB03S	On	09/04/2013	Spot Bond			100.00000	73.95003	100.00000	73.78637			0.00	0	0.00
AER01U	On	18/11/2016	Spot Bond			100.00000	2.52983	100.00000	2.52370			0.00	0	0.00
AHF1A1	On	21/11/2014	Spot Bond			100.00000	21.17381	100.00000	21.12252			0.00	0	0.00
AHF1B1	On	21/11/2014	Spot Bond			100.00000	21.89804	100.00000	21.84498			0.00	0	0.00
AHF1C1	On	21/11/2014	Spot Bond			100.00000	22.38085	100.00000	22.32663			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	9.46441	100.00000	9.44323			0.00	0	11,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	16.59268	100.00000	16.55596			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	28.49898	100.00000	24.64434			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	17.04136	100.00000	17.00323			0.00	0	9,800,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	26.00163	100.00000	25.93863			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	16.59471	100.00000	16.55799			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	6.76577	100.00000	6.75010			0.00	0	100,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	37.23760	100.00000	37.15563			60,000,000,000.00	600,000	300,000.00
BAW10	On	01/10/2016	Spot Bond			100.00000	10.00696	100.00000	9.98271			0.00	0	35,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	10.58915	100.00000	10.56558			0.00	0	0.00
BAW12	On	17/04/2015	Spot Bond			100.00000	17.98499	100.00000	17.92885			0.00	0	0.00
BAW13	On	17/04/2017	Spot Bond			100.00000	9.76471	100.00000	9.73423			0.00	0	0.00
BAW14U	On	01/01/2014	Spot Bond			100.00000	36.54162	100.00000	36.42753			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	19.55488	100.00000	19.51137			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	9.07131	100.00000	9.57424			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	57.24595	100.00000	57.10575			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	51.30917	100.00000	51.19436			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	26.63737	100.00000	26.99372			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	26.93808	100.00000	26.87814			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On	02/10/2017	Spot Bond			100.00000	11.57891	100.00000	11.55314			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	43.36740	100.00000	43.26234			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	17.56940	100.00000	17.52683			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	56.67780	100.00000	56.54050			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	19.31666	100.00000	19.26986			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	19.28890	100.00000	19.24217			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	13.15634	100.00000	13.12447			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	16.43110	100.00000	16.39129			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	12.74734	100.00000	12.71647			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	15.20192	100.00000	15.16510			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	15.20192	100.00000	15.16510			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	15.20192	100.00000	15.16510			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	16.09152	100.00000	16.05254			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	17.11025	100.00000	17.06880			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	19.31666	100.00000	19.26986			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	14.82143	100.00000	14.78552			0.00	0	0.00
BAYA16	On	30/09/2016	Spot Bond			8.00000	100.10768	8.00000	100.08613			0.00	0	0.00
BAYA17	On	30/09/2016	Spot Bond			100.00000	12.86336	100.00000	12.83220			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA18 On	31/12/2016	Spot Bond			100.00000	11.70339	100.00000	11.67503			0.00	0	0.00
BAYA19 On	31/12/2016	Spot Bond			100.00000	11.70339	100.00000	11.67503			0.00	0	0.00
BAYA20 On	30/09/2014	Spot Bond			100.00000	28.40675	100.00000	28.33793			0.00	0	0.00
BAYA21 On	31/03/2013	Spot Bond			100.00000	82.25912	100.00000	82.07872			0.00	0	0.00
BAYA22 On	30/09/2015	Spot Bond			100.00000	17.39213	100.00000	17.34999			0.00	0	0.00
BAYA23 On	30/06/2017	Spot Bond			100.00000	13.72980	100.00000	13.68694			0.00	0	0.00
BAYA24 On	30/06/2017	Spot Bond			100.00000	14.40099	100.00000	14.35602			0.00	0	0.00
BAYA25 On	30/06/2017	Spot Bond			100.00000	12.24277	100.00000	12.20455			0.00	0	0.00
BAYA26 On	30/09/2017	Spot Bond			100.00000	1.56740	100.00000	1.56250			0.00	0	185,000,000.00
BAYA27 On	30/09/2017	Spot Bond			100.00000	1.76534	100.00000	1.75749			0.00	0	0.00
BAYA28 On	30/09/2013	Spot Bond			100.00000	45.24366	100.00000	45.04252		2,500,000,000,000.00	25,000,000		0.00
BAYB02 On	31/03/2016	Spot Bond			100.00000	20.43906	100.00000	20.38955			0.00	0	0.00
BAYB03 On	31/12/2016	Spot Bond			100.00000	17.47659	100.00000	17.43425			0.00	0	0.00
BAYB04 On	31/03/2017	Spot Bond			100.00000	16.35856	100.00000	16.31893			0.00	0	0.00
BAYB05 On	30/06/2019	Spot Bond			100.00000	14.99305	100.00000	14.94624			0.00	0	0.00
BAYC1UOn	31/12/2016	Spot Bond			100.00000	5.30058	100.00000	5.29055			0.00	0	0.00
BAYD1UOn	30/06/2035	Spot Bond			100.00000	18.91804	100.00000	18.87221			0.00	0	0.00
BAYD2UOn	30/06/2035	Spot Bond			100.00000	17.21754	100.00000	17.17583			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3UOn	30/06/2035	Spot Bond			100.00000	10.62812	100.00000	10.60237			0.00	0	0.00
BAYD4UOn	30/06/2035	Spot Bond			100.00000	10.62812	100.00000	10.60237			0.00	0	0.00
BAYD5UOn	30/06/2035	Spot Bond			100.00000	12.84989	100.00000	12.81876			0.00	0	0.00
BAYD6UOn	30/06/2035	Spot Bond			100.00000	11.13421	100.00000	11.10724			0.00	0	0.00
BCJ01 On	10/03/2013	Spot Bond			100.00000	73.38710	100.00000	73.09237			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond			100.00000	29.29056	100.00000	29.21883			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond			100.00000	18.25042	100.00000	18.20572			0.00	0	0.00
BCP61UOn	24/10/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
BCP62UOn	16/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
BCP63UOn	07/12/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
BD0202 On	31/12/2018	Spot Bond			100.00000	4.23357	100.00000	4.22425			0.00	0	0.00
BD0205 On	28/04/2028	Spot Bond			100.00000	9.88030	100.00000	9.86155			0.00	0	0.00
BD0206 On	02/03/2028	Spot Bond			100.00000	11.03247	100.00000	11.01154			0.00	0	0.00
BD0302 On	18/04/2028	Spot Bond			100.00000	11.83449	100.00000	11.80829			0.00	0	0.00
BD310A On	08/05/2014	Spot Bond			100.00000	31.54851	100.00000	31.47209			0.00	0	0.00
BD310B On	03/07/2013	Spot Bond			100.00000	55.38421	100.00000	55.25005			0.00	0	0.00
BD310C On	18/02/2014	Spot Bond			100.00000	42.08988	100.00000	41.98792			0.00	0	0.00
BD311A On	08/02/2014	Spot Bond			100.00000	41.64514	100.00000	41.54425			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B On	04/07/2013	Spot Bond			100.00000	55.96914	100.00000	55.83356			0.00	0	0.00
BD311C On	31/10/2013	Spot Bond			100.00000	43.27381	100.00000	43.16898			0.00	0	0.00
BD311D On	31/03/2013	Spot Bond			100.00000	82.30320	100.00000	82.12271			0.00	0	0.00
BD311E On	07/12/2023	Spot Bond			100.00000	7.58217	100.00000	7.56360			0.00	0	0.00
BD311F On	20/09/2014	Spot Bond			100.00000	27.22595	100.00000	27.15927			0.00	0	0.00
BD32AU On	08/05/2014	Spot Bond			100.00000	24.63784	100.00000	24.56092			0.00	0	0.00
BEER01 On	19/07/2013	Spot Bond			100.00000	59.33400	100.00000	59.20340			0.00	0	0.00
BG22A1 On	21/07/2016	Spot Bond			100.00000	11.74237	100.00000	11.71393			0.00	0	0.00
BG22A2 On	21/07/2016	Spot Bond			100.00000	11.80038	100.00000	11.77179			0.00	0	0.00
BG22A3 On	21/07/2016	Spot Bond			100.00000	11.97439	100.00000	11.94539			0.00	0	0.00
BG22B1 On	21/07/2016	Spot Bond			100.00000	12.55445	100.00000	12.52404			0.00	0	0.00
BG22C1 On	21/07/2016	Spot Bond			100.00000	13.13451	100.00000	13.10268			0.00	0	0.00
BG22D1 On	21/07/2016	Spot Bond			100.00000	14.75867	100.00000	14.72292			0.00	0	0.00
BG22YU On	21/07/2016	Spot Bond			100.00000	4.23064	100.00000	4.22039			0.00	0	0.00
BG32A1 On	30/10/2016	Spot Bond			100.00000	9.80767	100.00000	9.78392			0.00	0	0.00
BG32A2 On	30/10/2016	Spot Bond			100.00000	10.21016	100.00000	10.18542			0.00	0	0.00
BG32A3 On	30/10/2016	Spot Bond			100.00000	10.38265	100.00000	10.35751			0.00	0	0.00
BG32A4 On	30/10/2016	Spot Bond			100.00000	10.44016	100.00000	10.41487			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32B	On	30/10/2016	Spot Bond			100.00000	11.13014	100.00000	11.10317			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	12.05011	100.00000	12.02092			0.00	0	0.00
BG32DU	On	30/10/2016	Spot Bond			100.00000	2.64914	100.00000	2.64273			0.00	0	0.00
BG32YU	On	30/10/2016	Spot Bond			100.00000	2.64914	100.00000	2.64273			0.00	0	0.00
BG42A1	On	15/03/2017	Spot Bond			100.00000	8.75567	100.00000	8.73422			0.00	0	0.00
BG42A2	On	15/03/2017	Spot Bond			100.00000	9.32030	100.00000	9.29748			0.00	0	0.00
BG42A3	On	15/03/2017	Spot Bond			100.00000	9.47429	100.00000	9.45109			0.00	0	0.00
BG42A4	On	15/03/2017	Spot Bond			8.00000	103.42137	8.00000	103.39896			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	9.93627	100.00000	9.91193			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	9.97578	100.00000	9.95134			0.00	0	0.00
BG42DU	On	15/03/2017	Spot Bond			100.00000	2.36499	100.00000	2.35919			0.00	0	0.00
BG42YU	On	15/03/2017	Spot Bond			100.00000	2.36499	100.00000	2.35919			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	31.87835	100.00000	31.80818			0.00	0	4,900,000.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
BIDC21	On	17/10/2012	Spot Bond			1,000.00000	75.25773	1,000.00000	73.73737			0.00	0	0.00
BIDC23	On	26/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
BIDC24	On	27/11/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
BIDC25	On	25/01/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC26	On	02/08/2013	Spot Bond			100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	12.06037	100.00000	12.03115			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	7.05443	100.00000	7.03735			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	7.44480	100.00000	7.42677			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	12.08145	100.00000	12.05218			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	12.42927	100.00000	12.39916			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	13.06169	100.00000	13.03004			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	15.69671	100.00000	15.65868			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	14.58289	100.00000	14.54755			0.00	0	0.00
BMWFO3	On	15/06/2013	Spot Bond			100.00000	57.11782	100.00000	56.97794			0.00	0	86,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	55.17064	100.00000	55.03697			0.00	0	0.00
BSR08	On	07/12/2012	Spot Bond			100.00000	87.95179	100.00000	87.74676			0.00	0	0.00
BSR09	On	20/12/2013	Spot Bond			100.00000	38.24846	100.00000	38.12774			0.00	0	0.00
BUS01U	On	30/09/2016	Spot Bond			100.00000	8.20016	100.00000	8.18029			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	94.91277	100.00000	94.67188			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	34.49008	100.00000	34.41416			0.00	0	4,700,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	23.03559	100.00000	22.98489			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	14.38489	100.00000	14.35004			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL10	On	06/05/2014	Spot Bond			100.00000	30.90668	100.00000	30.83181			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	19.58607	100.00000	19.54296			300,000,000,000.00	3,000,000	10,700,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	116.30781	8.00000	116.28260			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	13.64527	100.00000	13.61222			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	119.36697	8.00000	119.34153			0.00	0	0.00
CBL15	On	18/05/2015	Spot Bond			100.00000	16.34491	100.00000	16.29388			0.00	0	0.00
CBL16	On	18/05/2017	Spot Bond			100.00000	14.98951	100.00000	14.95652			0.00	0	6,100,000.00
CBL17	On	23/08/2019	Spot Bond			100.00000	0.41402	100.00000	0.41220			0.00	0	0.00
CBL18	On	23/08/2019	Spot Bond			4.00000	151.84028	4.00000	151.80792			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	15.84209	100.00000	15.80703			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	14.99249	100.00000	14.95932			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	11.67505	100.00000	11.64892			12,800,000,000,000.00	128,000,000	32,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	13.24147	100.00000	13.20904			0.00	0	0.00
CGR11	On	28/03/2016	Spot Bond			12.05000	100.15242	12.05000	100.13063			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	91.90510	100.00000	91.68257			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	37.54995	100.00000	37.45899			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	26.83297	100.00000	26.76797			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	91.70512	100.00000	91.47981			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01	On	06/06/2015	Spot Bond			100.00000	19.24723	100.00000	19.18648			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	83.94689	100.00000	83.75697			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	84.94539	100.00000	84.75278			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	31.46700	100.00000	31.38993			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	56.67494	100.00000	56.53613			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	69.44765	100.00000	69.31975			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	69.44765	100.00000	69.31975			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	69.44765	100.00000	69.31975			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	69.44765	100.00000	69.31975			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	56.67494	100.00000	56.53613			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	56.67494	100.00000	56.53613			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	60.08203	100.00000	59.93488			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	56.70025	100.00000	56.56139			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	56.44712	100.00000	56.30886			0.00	0	0.00
CLN120	On	20/06/2013	Spot Bond			100.00000	56.24460	100.00000	56.10685			0.00	0	0.00
CLN123	On	23/05/2013	Spot Bond			100.00000	60.66046	100.00000	60.51351			0.00	0	0.00
CLN126	On	20/08/2015	Spot Bond			100.00000	22.39411	100.00000	22.33987			0.00	0	0.00
CLN127	On	01/07/2013	Spot Bond			100.00000	55.18541	100.00000	55.05172			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130 On	20/08/2015	Spot Bond			100.00000	22.25104	100.00000	22.19713			0.00	0	0.00
CLN132 On	20/09/2013	Spot Bond			100.00000	56.44712	100.00000	56.30886			0.00	0	0.00
CLN133 On	20/09/2013	Spot Bond			100.00000	56.26991	100.00000	56.13210			0.00	0	0.00
CLN134 On	20/08/2015	Spot Bond			100.00000	23.00731	100.00000	22.95158			0.00	0	0.00
CLN135 On	22/08/2013	Spot Bond			100.00000	60.78063	100.00000	60.63338			0.00	0	0.00
CLN136 On	22/08/2013	Spot Bond			100.00000	60.60145	100.00000	60.45464			0.00	0	0.00
CLN138 On	31/08/2013	Spot Bond			100.00000	60.56059	100.00000	60.41227			0.00	0	0.00
CLN140 On	20/06/2013	Spot Bond			100.00000	56.75088	100.00000	56.61190			0.00	0	0.00
CLN141 On	20/06/2013	Spot Bond			100.00000	56.57368	100.00000	56.43513			0.00	0	0.00
CLN143 On	20/09/2013	Spot Bond			100.00000	56.62431	100.00000	56.48564			0.00	0	0.00
CLN145 On	20/09/2013	Spot Bond			100.00000	54.10449	100.00000	53.98342			0.00	0	0.00
CLN147 On	19/04/2013	Spot Bond			13.64000	106.28221	13.64000	106.24390			0.00	0	0.00
CLN149 On	20/09/2013	Spot Bond			100.00000	51.78908	100.00000	51.67320			0.00	0	0.00
CLN152 On	20/08/2013	Spot Bond			100.00000	62.30378	100.00000	62.15285			0.00	0	0.00
CLN153 On	25/11/2012	Spot Bond			100.00000	89.27035	100.00000	89.05628			0.00	0	0.00
CLN154 On	20/03/2014	Spot Bond			100.00000	40.32561	100.00000	40.22685			0.00	0	0.00
CLN156 On	20/12/2013	Spot Bond			100.00000	39.97686	100.00000	39.87894			0.00	0	0.00
CLN157 On	20/12/2013	Spot Bond			100.00000	39.97686	100.00000	39.87894			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158 On	19/04/2013	Spot Bond			100.00000	66.32974	100.00000	66.16905			0.00	0	0.00
CLN159 On	14/02/2015	Spot Bond			100.00000	22.74444	100.00000	22.68934			0.00	0	0.00
CLN162 On	20/09/2015	Spot Bond			100.00000	16.40847	100.00000	16.36829			0.00	0	0.00
CLN163 On	20/09/2015	Spot Bond			100.00000	16.22828	100.00000	16.18854			0.00	0	0.00
CLN164 On	30/04/2014	Spot Bond			100.00000	36.04354	100.00000	35.95622			0.00	0	0.00
CLN165 On	30/04/2014	Spot Bond			100.00000	36.04354	100.00000	35.95622			0.00	0	0.00
CLN166 On	30/04/2014	Spot Bond			100.00000	36.04354	100.00000	35.95622			0.00	0	0.00
CLN167 On	30/04/2014	Spot Bond			100.00000	36.04354	100.00000	35.95622			0.00	0	0.00
CLN168 On	30/04/2014	Spot Bond			100.00000	36.04354	100.00000	35.95622			0.00	0	0.00
CLN169 On	30/04/2014	Spot Bond			100.00000	36.04354	100.00000	35.95622			0.00	0	0.00
CLN170 On	20/12/2015	Spot Bond			100.00000	12.83617	100.00000	12.80473			0.00	0	0.00
CLN172 On	30/04/2014	Spot Bond			100.00000	36.04354	100.00000	35.95622			0.00	0	0.00
CLN173 On	25/11/2012	Spot Bond			100.00000	89.11681	100.00000	88.90310			0.00	0	0.00
CLN174 On	31/03/2013	Spot Bond			100.00000	82.16166	100.00000	81.98148			0.00	0	0.00
CLN175 On	31/03/2013	Spot Bond			100.00000	82.30158	100.00000	82.12110			0.00	0	0.00
CLN176 On	31/03/2013	Spot Bond			100.00000	82.21261	100.00000	82.03232			0.00	0	0.00
CLN177 On	31/03/2013	Spot Bond			100.00000	82.21261	100.00000	82.03232			0.00	0	0.00
CLN178 On	15/04/2014	Spot Bond			100.00000	31.83374	100.00000	33.86828			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179 On	20/03/2016	Spot Bond			100.00000	12.29693	100.00000	12.26682			0.00	0	0.00
CLN180 On	26/05/2013	Spot Bond			100.00000	66.66767	100.00000	66.66766			0.00	0	0.00
CLN181 On	26/05/2013	Spot Bond			100.00000	66.66767	100.00000	66.66766			0.00	0	0.00
CLN183 On	15/06/2016	Spot Bond			100.00000	12.89110	100.00000	12.85953			0.00	0	0.00
CLN184 On	01/07/2021	Spot Bond			100.00000	12.56695	100.00000	12.53929			0.00	0	0.00
CLN185 On	15/06/2016	Spot Bond			100.00000	12.89110	100.00000	12.85953			0.00	0	0.00
CLN186 On	06/07/2016	Spot Bond			100.00000	11.24929	100.00000	11.22204			0.00	0	0.00
CLN187 On	15/06/2014	Spot Bond			100.00000	33.45902	100.00000	33.37707			0.00	0	0.00
CLN188 On	20/06/2014	Spot Bond			100.00000	34.93706	100.00000	34.85149			0.00	0	0.00
CLN191 On	23/08/2016	Spot Bond			2.76000	100.32081	2.76000	100.31334			0.00	0	0.00
CLN192 On	24/08/2016	Spot Bond			100.00000	13.75066	100.00000	13.71734			0.00	0	0.00
CLN193 On	29/08/2021	Spot Bond			2.76000	106.36190	2.76000	106.34283			0.00	0	0.00
CLN194 On	31/08/2016	Spot Bond			8.25000	100.78471	8.25000	100.76219			0.00	0	0.00
CLN195 On	15/06/2014	Spot Bond			100.00000	34.95303	100.00000	34.86743			0.00	0	0.00
CLN196 On	15/06/2016	Spot Bond			100.00000	12.89110	100.00000	12.85953			0.00	0	0.00
CLN197 On	15/06/2016	Spot Bond			100.00000	12.89110	100.00000	12.85953			0.00	0	0.00
CLN198 On	13/09/2021	Spot Bond			100.00000	3.68492	100.00000	3.67630			0.00	0	0.00
CLN199 On	13/09/2016	Spot Bond			2.40000	110.96940	2.40000	110.95049			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200 On	20/12/2016	Spot Bond			100.00000	13.10089	100.00000	13.06881			0.00	0	0.00
CLN205 On	24/03/2013	Spot Bond			100.00000	83.46893	100.00000	83.28136			0.00	0	0.00
CLN209 On	20/03/2013	Spot Bond			100.00000	84.12846	100.00000	83.93770			0.00	0	0.00
CLN210 On	20/06/2013	Spot Bond			100.00000	57.27235	100.00000	57.13209			0.00	0	0.00
CLN211 On	20/12/2013	Spot Bond			100.00000	40.96034	100.00000	40.86003			0.00	0	0.00
CLN213 On	12/10/2014	Spot Bond			100.00000	22.03820	100.00000	21.98481			0.00	0	0.00
CLN214 On	12/10/2014	Spot Bond			100.00000	22.11183	100.00000	22.05826			0.00	0	0.00
CLN215 On	17/10/2016	Spot Bond			8.52000	103.97518	8.52000	103.95148			0.00	0	0.00
CLN216 On	11/10/2014	Spot Bond			100.00000	22.30497	100.00000	22.25093			0.00	0	0.00
CLN217 On	11/10/2014	Spot Bond			100.00000	22.22294	100.00000	22.16911			0.00	0	0.00
CLN219 On	20/10/2016	Spot Bond			100.00000	10.87320	100.00000	10.84687			0.00	0	0.00
CLN220 On	20/10/2016	Spot Bond			100.00000	10.87320	100.00000	10.84687			0.00	0	0.00
CLN221 On	20/10/2016	Spot Bond			8.64500	103.96128	8.64500	103.93723			0.00	0	0.00
CLN222 On	20/10/2016	Spot Bond			8.64500	103.96128	8.64500	103.93723			0.00	0	0.00
CLN223 On	15/06/2014	Spot Bond			100.00000	34.53803	100.00000	34.45345			0.00	0	0.00
CLN224 On	15/06/2014	Spot Bond			100.00000	36.19805	100.00000	36.10940			0.00	0	0.00
CLN225 On	09/12/2016	Spot Bond			100.00000	14.35891	100.00000	14.32713			0.00	0	0.00
CLN226 On	20/12/2016	Spot Bond			100.00000	9.91660	100.00000	9.89231			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On	20/12/2016			100.00000	10.78873	100.00000	10.76231			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	56.91381	100.00000	56.77443			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	56.93436	100.00000	56.79493			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	23.49654	100.00000	23.43962			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	23.49654	100.00000	23.43962			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	36.96283	100.00000	36.88885			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	94.31742	100.00000	94.07985			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	66.74249	100.00000	66.58079			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	66.74249	100.00000	66.58079			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	14.42115	100.00000	14.39228			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	9.84537	100.00000	9.82152			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	91.30832	100.00000	91.08561			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	9.89154	100.00000	9.87174			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	21.14492	100.00000	21.09370			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	10.09649	100.00000	10.07203			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	101.04838	9.35000	101.02329			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	101.04838	9.35000	101.02329			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	21.09370	100.00000	21.04260			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245	On	25/02/2015			100.00000	21.11282	100.00000	21.06168			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	14.69629	100.00000	14.66069			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	14.64217	100.00000	14.60670			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	19.90559	100.00000	19.85684			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	14.39324	100.00000	14.35837			0.00	0	0.00
CLN250	On	26/03/2015			100.00000	19.38149	100.00000	19.33403			0.00	0	0.00
CLN251	On	26/03/2015			100.00000	19.38149	100.00000	19.33403			0.00	0	0.00
CLN252	On	26/03/2015			100.00000	19.38149	100.00000	19.33403			0.00	0	0.00
CLN253	On	26/03/2015			100.00000	19.38149	100.00000	19.33403			0.00	0	0.00
CLN254	On	26/03/2015			100.00000	19.38149	100.00000	19.33403			0.00	0	0.00
CLN255	On	26/03/2015			100.00000	19.54081	100.00000	19.49296			0.00	0	0.00
CLN256	On	26/03/2017			100.00000	9.17219	100.00000	9.14972			0.00	0	0.00
CLN257	On	26/03/2017			100.00000	9.17219	100.00000	9.14972			0.00	0	0.00
CLN258	On	26/03/2017			100.00000	9.17219	100.00000	9.14972			0.00	0	0.00
CLN259	On	26/03/2017			100.00000	9.17219	100.00000	9.14972			0.00	0	0.00
CLN260	On	26/03/2017			100.00000	9.17219	100.00000	9.14972			0.00	0	0.00
CLN261	On	26/03/2017			100.00000	9.22215	100.00000	9.19957			0.00	0	0.00
CLN262	On	26/03/2019			9.65000	100.23459	9.65000	100.20849			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263 On	20/06/2014	Spot Bond			100.00000	29.00102	100.00000	28.93000			0.00	0	0.00
CLN264 On	18/08/2014	Spot Bond			100.00000	29.17661	100.00000	29.10593			0.00	0	0.00
CLN265 On	02/04/2013	Spot Bond			100.00000	77.18548	100.00000	77.10781			0.00	0	0.00
CLN266 On	16/03/2014	Spot Bond			100.00000	38.60993	100.00000	38.51538			0.00	0	0.00
CLN267 On	16/03/2014	Spot Bond			100.00000	38.60993	100.00000	38.51538			0.00	0	0.00
CLN268 On	30/04/2017	Spot Bond			100.00000	9.18962	100.00000	9.16093			0.00	0	0.00
CLN269 On	20/06/2017	Spot Bond			100.00000	10.31434	100.00000	10.28908			0.00	0	0.00
CLN270 On	24/02/2017	Spot Bond			100.00000	13.83044	100.00000	13.79693			0.00	0	0.00
CLN271 On	20/06/2017	Spot Bond			100.00000	11.84812	100.00000	11.81910			0.00	0	0.00
CLN272 On	20/06/2017	Spot Bond			100.00000	8.57607	100.00000	8.55507			0.00	0	0.00
CLN273 On	20/06/2017	Spot Bond			100.00000	8.52494	100.00000	8.50406			0.00	0	0.00
CLN274 On	20/06/2017	Spot Bond			100.00000	8.57607	100.00000	8.55507			0.00	0	2,000,000.00
CLN275 On	22/05/2017	Spot Bond			100.00000	10.43164	100.00000	10.39907			0.00	0	0.00
CLN276 On	24/05/2017	Spot Bond			100.00000	12.22441	100.00000	12.18625			0.00	0	0.00
CLN277 On	25/05/2017	Spot Bond			100.00000	12.18625	100.00000	12.14820			0.00	0	0.00
CLN278 On	20/06/2017	Spot Bond			100.00000	8.55562	100.00000	8.53466			0.00	0	0.00
CLN279 On	20/06/2015	Spot Bond			100.00000	18.03963	100.00000	17.99545			0.00	0	0.00
CLN280 On	07/06/2017	Spot Bond			100.00000	10.30553	100.00000	10.27301			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On	21/06/2015	Spot Bond			100.00000	16.29062	100.00000	16.23920			0.00	0	0.00
CLN282	On	27/06/2015	Spot Bond			100.00000	15.86184	100.00000	15.81178			0.00	0	0.00
CLN283	On	20/09/2015	Spot Bond			100.00000	16.56617	100.00000	16.51388			0.00	0	0.00
CLN284	On	20/06/2017	Spot Bond			100.00000	10.96573	100.00000	10.93112			0.00	0	0.00
CLN285	On	20/06/2017	Spot Bond			100.00000	10.96573	100.00000	10.93112			0.00	0	0.00
CLN286	On	20/06/2017	Spot Bond			100.00000	10.96573	100.00000	10.93112			0.00	0	0.00
CLN287	On	20/06/2017	Spot Bond			100.00000	10.96573	100.00000	10.93112			0.00	0	0.00
CLN288	On	10/08/2017	Spot Bond			100.00000	10.92940	100.00000	10.88133			0.00	0	0.00
CLN289	On	30/08/2017	Spot Bond			100.00000	2.03232	100.00000	2.02339			0.00	0	0.00
CLN290	On	26/06/2017	Spot Bond			100.00000	1.75098	100.00000	1.74254		20,000,000,000,000.00	200,000,000	100,000,000.00	
CLN291	On	26/06/2017	Spot Bond			100.00000	1.75098	100.00000	100.00000		9,000,000,000,000.00	90,000,000	90,000,000.00	
CLN292	On	26/06/2017	Spot Bond			100.00000	1.75098	100.00000	100.00000		15,000,000,000,000.00	150,000,000	150,000,000.00	
CLN293	On	30/06/2017	Spot Bond			100.00000	1.74216	100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000.00	
CLN294	On	26/06/2017	Spot Bond			100.00000	1.74265	100.00000	100.00000			0.00	0	0.00
CLN295	On	30/06/2017	Spot Bond			100.00000	1.74225	100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	19.18780	100.00000	19.14557			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	19.18780	100.00000	19.14557			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	0.00034	100.00000	0.00034			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	68.32975	100.00000	68.20391			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	86.45533	100.00000	86.25332			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	86.44468	100.00000	86.24270			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	109.00405	100.00000	108.78267			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	104.15161	100.00000	103.94893			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	86.43402	100.00000	86.23207			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	71.43219	100.00000	71.29455			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	63.67061	100.00000	63.51637			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	63.67061	100.00000	63.51637			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	8.75428	100.00000	8.73308			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	69.72866	100.00000	69.57434			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	69.74443	100.00000	69.59007			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	86.44468	100.00000	86.24270			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	86.44468	100.00000	86.24270			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	13.94944	100.00000	13.91527			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	72.35380	100.00000	72.19367			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On	18/04/2028	Spot Bond			100.00000	11.83449	100.00000	11.80829			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	0.00207	100.00000	0.00206			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	0.00230	100.00000	0.00230			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	12.14990	100.00000	12.12691			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	12.14990	100.00000	12.12691			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	10.36111	100.00000	10.33601			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	10.36111	100.00000	10.33601			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	11.23256	100.00000	11.20506			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	9.46026	100.00000	9.43708			0.00	0	0.00
CLNF07	On	20/06/2017	Spot Bond			100.00000	8.78057	100.00000	8.75907			0.00	0	0.00
CLNF08	On	10/07/2013	Spot Bond			100.00000	65.63774	100.00000	65.43282			0.00	0	0.00
CLNF09	On	20/06/2017	Spot Bond			100.00000	8.88282	100.00000	8.86106			0.00	0	0.00
CLNF10	On	24/07/2017	Spot Bond			100.00000	11.97204	100.00000	11.91880			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	16.04031	100.00000	16.00442			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	71.35165	100.00000	71.19373			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	12.71239	100.00000	12.68425			0.00	0	10,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	16.00845	100.00000	15.97302		180,000,000,000,000.00	800,000,000	339,547,000.00	
COJ06	On	09/12/2015	Spot Bond			100.00000	20.82613	100.00000	20.78004			0.00	0	30,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	11.16674	100.00000	11.14175			0.00	0	0.00
COJ10C	On	18/01/2013	Spot Bond			100.00000	82.21237	100.00000	82.03782			0.00	0	0.00
COJ12C	On	17/02/2013	Spot Bond			5.86800	103.61871	5.86800	103.60240			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	99.67977	7.17500	99.66052			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	9.78463	100.00000	9.76093			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	20.87032	100.00000	20.81920			0.00	0	0.00
CPL007	On	01/08/2015	Spot Bond			100.00000	19.55721	100.00000	19.47121			0.00	0	0.00
CPL008	On	27/11/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
CPL009	On	07/12/2012	Spot Bond			100.00000	87.54670	100.00000	87.34263			0.00	0	0.00
DENG28	On	12/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
DENG31	On	02/04/2013	Spot Bond			100.00000	68.96923	100.00000	68.84268			0.00	0	0.00
DENG33	On	02/10/2012	Spot Bond			100.00000	68.67869	100.00000	68.67868			0.00	0	0.00
DENG41	On	28/01/2013	Spot Bond			100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
DENG42	On	03/04/2013	Spot Bond			100.00000	70.58497	100.00000	70.45570			0.00	0	110,000,000.00
DRD03	On	02/07/2014	Spot Bond			100,000.00000	0.01157	100,000.00000	0.01081			0.00	0	0.00
DRD04	On	03/07/2015	Spot Bond			100.00000	18.61649	100.00000	18.53462			0.00	0	0.00
DRD05	On	03/10/2013	Spot Bond			100.00000	49.82054	100.00000	49.60146			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	54.76426	100.00000	54.64371			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	23.47555	100.00000	23.42359			0.00	0	14,200,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	10.99756	100.00000	10.97336		26,406,081,500,000.00	264,060,815	77,800,815.00	
DV23	On	27/02/2023	Spot Bond			100.00000	10.91708	100.00000	10.89306		64,406,083,300,000.00	644,060,833	187,210,833.00	
DVF12	On	13/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	15.73098	100.00000	15.69635		3,800,000,000,000.00	38,000,000	17,000,000.00	
EDC01	On	04/04/2016	Spot Bond			100.00000	16.73190	100.00000	16.69137			0.00	0	0.00
EFC01	On	31/08/2014	Spot Bond			100.00000	22.95569	100.00000	22.88323			0.00	0	0.00
EFC02	On	31/08/2015	Spot Bond			100.00000	9.68443	100.00000	9.65386			0.00	0	0.00
EFC03	On	31/08/2016	Spot Bond			100.00000	4.08562	100.00000	4.07272			0.00	0	0.00
EFC04	On	31/08/2017	Spot Bond			100.00000	1.72362	100.00000	1.71818			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	16.73981	100.00000	16.70102		64,000,000,000,000.00	640,000,000	80,000,000.00	
EL28	On	02/05/2028	Spot Bond			1.89000	112.61928	1.89000	112.60177		395,010,000,000.00	209,000,000	29,500,000.00	
EMM01	On	28/07/2020	Spot Bond			100.00000	12.45266	100.00000	12.42525			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	11.40774	100.00000	11.38221			0.00	0	0.00
EMM03	On	04/05/2024	Spot Bond			8.00000	119.48673	8.00000	119.46127			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	16.26066	100.00000	16.22126			0.00	0	0.00
EPFC01	On	16/11/2012	Spot Bond			100.00000	92.06833	100.00000	91.84267			0.00	0	0.00
EQ180U	On	13/11/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ181U	On	03/12/2012			100.00000	88.43287	100.00000	88.22480			0.00	0	0.00
EQ182U	On	11/12/2012			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
EQ183U	On	24/01/2013			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	29.87328	100.00000	29.80441		920,000,000,000.00	0.00	9,200,000	2,300,000.00
EQS02	On	01/07/2015			100.00000	25.40973	100.00000	25.35379			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	18.37605	100.00000	18.33104			0.00	0	0.00
EQS05	On	25/04/2017			100.00000	10.21597	100.00000	10.18407			0.00	0	70,000,000.00
ERS3A7	On	17/11/2012			100.00000	91.06549	100.00000	90.84283			0.00	0	0.00
ERS3A8	On	17/11/2014			100.00000	22.50154	100.00000	22.44702			0.00	0	0.00
ERS3B1	On	17/11/2012			100.00000	91.33387	100.00000	91.11056			0.00	0	0.00
ERS3B2	On	17/08/2014			100.00000	29.78148	100.00000	29.70933			0.00	0	0.00
ERS3C1	On	17/11/2012			100.00000	91.44570	100.00000	91.22211			0.00	0	0.00
ERS3C2	On	17/08/2014			100.00000	30.49349	100.00000	30.41962			0.00	0	0.00
ERSA10	On	17/08/2013			100.00000	61.02759	100.00000	60.87975			0.00	0	0.00
ERSA11	On	17/08/2014			100.00000	29.29197	100.00000	29.22101			0.00	0	0.00
ERSA12	On	17/08/2015			100.00000	16.44267	100.00000	16.40284			0.00	0	0.00
ERSA13	On	17/08/2013			100.00000	61.04408	100.00000	60.89620			0.00	0	0.00
ES15	On	30/08/2015			100.00000	17.17223	100.00000	17.13401		12,210,000,000,000.00	0.00	122,100,000	61,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	104.23798	9.25000	104.21223			10,558,531,566,000.00	141,462,872	422,434,913.00
ES23	On	25/01/2023	Spot Bond			10.00000	101.92752	10.00000	101.90050			1,342,750,290,000.00	134,275,029	272,300,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	100.06348	7.85000	100.04231			298,711,332,150.00	38,052,399	16,341,399.00
ES33	On	15/09/2033	Spot Bond			8.90500	87.17287	8.96000	86.68939			5,770,934,824,135.00	648,055,567	776,061,567.00
FIFB01	On	24/08/2015	Spot Bond			100.00000	17.94637	100.00000	17.86744			0.00	0	0.00
FIFC02	On	14/12/2012	Spot Bond			100.00000	86.17566	100.00000	85.97801			0.00	0	0.00
FR002U	On	02/08/2023	Spot Bond			100.00000	11.94919	100.00000	11.92024			0.00	0	0.00
FR003U	On	02/08/2023	Spot Bond			100.00000	11.62803	100.00000	11.59986			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	61.71094	100.00000	61.56144			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	61.84900	100.00000	61.69917			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	100.79132	8.37500	100.76862			0.00	0	0.00
FR2D3D	On	15/08/2013	Spot Bond			100.00000	62.53932	100.00000	62.38782			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	28.21136	100.00000	28.14823			0.00	0	17,200,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	11.34482	100.00000	11.31972			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	93.49092	100.00000	93.25544			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	86.70352	100.00000	86.50095			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	9.66495	100.00000	9.64128			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	7.58388	100.00000	7.56531			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On	25/01/2017	Spot Bond			100.00000	10.91674	100.00000	10.89029			0.00	0	0.00
FRBC21	On	21/12/2018	Spot Bond			100.00000	15.74864	100.00000	15.71378			0.00	0	20,000.00
FRBC22	On	21/12/2018	Spot Bond			100.00000	8.71644	100.00000	8.69509			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	43.56007	100.00000	43.45966			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	69.44765	100.00000	69.31975			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	59.56230	100.00000	59.43120			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	3.58298	100.00000	3.57472			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	7.18616	100.00000	7.17025			20,000,000,000.00	200,000	300,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	2.62947	100.00000	2.62361			0.00	0	200,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	4.50080	100.00000	4.49083			0.00	0	200,000.00
FRBN04	On	15/09/2015	Spot Bond			100.00000	22.06053	100.00000	22.01116			0.00	0	0.00
FRBN06	On	15/09/2015	Spot Bond			100.00000	22.06053	100.00000	22.01116			0.00	0	0.00
FRBN07	On	15/09/2015	Spot Bond			100.00000	22.06053	100.00000	22.01116			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	0.35132	100.00000	0.35065			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	0.02337	100.00000	0.02333			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	0.02155	100.00000	0.02150			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	36.95692	100.00000	36.87512			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	64.48131	100.00000	64.32510			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101 On	24/02/2017	Spot Bond			100.00000	14.17678	100.00000	14.14244			0.00	0	0.00
FRC103 On	20/03/2014	Spot Bond			100.00000	42.89048	100.00000	42.80463			0.00	0	0.00
FRC104 On	20/03/2014	Spot Bond			100.00000	39.66913	100.00000	39.58973			0.00	0	0.00
FRC105 On	24/02/2017	Spot Bond			100.00000	13.83044	100.00000	13.79693			0.00	0	0.00
FRC106 On	24/02/2017	Spot Bond			100.00000	13.83044	100.00000	13.79693			0.00	0	0.00
FRC107 On	03/06/2021	Spot Bond			100.00000	10.11516	100.00000	10.09039			0.00	0	0.00
FRC108 On	24/02/2017	Spot Bond			100.00000	13.62481	100.00000	13.59180			0.00	0	0.00
FRC109 On	20/06/2017	Spot Bond			100.00000	10.26322	100.00000	10.23808			0.00	0	0.00
FRC11 On	26/05/2013	Spot Bond			100.00000	59.91955	100.00000	59.77439			0.00	0	0.00
FRC110 On	15/06/2016	Spot Bond			100.00000	13.32682	100.00000	13.29418			0.00	0	0.00
FRC112 On	20/06/2017	Spot Bond			100.00000	8.93394	100.00000	8.91206			0.00	0	0.00
FRC113 On	20/06/2017	Spot Bond			100.00000	9.77241	100.00000	9.74847			0.00	0	0.00
FRC114 On	20/06/2014	Spot Bond			100.00000	29.52575	100.00000	29.45343			0.00	0	0.00
FRC115 On	20/06/2017	Spot Bond			100.00000	9.53091	100.00000	9.49749			0.00	0	0.00
FRC116 On	20/06/2017	Spot Bond			100.00000	9.17979	100.00000	9.14381			0.00	0	0.00
FRC117 On	15/06/2016	Spot Bond			100.00000	13.17482	100.00000	13.14256			0.00	0	0.00
FRC118 On	20/06/2017	Spot Bond			100.00000	9.75196	100.00000	9.72808			0.00	0	0.00
FRC119 On	20/06/2017	Spot Bond			100.00000	11.69474	100.00000	11.66609			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC120 On	20/06/2017	Spot Bond			100.00000	12.56387	100.00000	12.53311			0.00	0	0.00
FRC121 On	20/06/2017	Spot Bond			100.00000	9.31228	100.00000	9.28947			0.00	0	0.00
FRC122 On	20/06/2017	Spot Bond			100.00000	10.51884	100.00000	10.49308			0.00	0	0.00
FRC123 On	20/06/2017	Spot Bond			100.00000	13.78067	100.00000	13.74692			0.00	0	0.00
FRC124 On	20/06/2017	Spot Bond			100.00000	11.08518	100.00000	11.05019			0.00	0	0.00
FRC125 On	20/09/2017	Spot Bond			100.00000	8.16749	100.00000	8.13122			0.00	0	0.00
FRC126 On	20/09/2017	Spot Bond			100.00000	12.88902	100.00000	12.84834			0.00	0	0.00
FRC127 On	20/09/2017	Spot Bond			100.00000	15.17070	100.00000	15.12282			0.00	0	0.00
FRC128 On	20/09/2017	Spot Bond			100.00000	11.76610	100.00000	11.72897			0.00	0	0.00
FRC129 On	20/09/2017	Spot Bond			100.00000	12.48286	100.00000	12.44346			0.00	0	0.00
FRC130 On	20/09/2017	Spot Bond			100.00000	14.46589	100.00000	14.42023			0.00	0	0.00
FRC131 On	20/09/2017	Spot Bond			100.00000	13.49827	100.00000	13.45566			0.00	0	0.00
FRC132 On	20/09/2017	Spot Bond			100.00000	15.05124	100.00000	15.00374			0.00	0	0.00
FRC133 On	20/09/2017	Spot Bond			100.00000	15.91135	100.00000	15.86113			0.00	0	0.00
FRC134 On	20/09/2017	Spot Bond			100.00000	14.43005	100.00000	14.38451			0.00	0	0.00
FRC135 On	20/09/2017	Spot Bond			100.00000	14.60924	100.00000	14.56313			0.00	0	0.00
FRC136 On	20/09/2017	Spot Bond			100.00000	12.66205	100.00000	12.62208			0.00	0	0.00
FRC137 On	20/09/2017	Spot Bond			100.00000	13.04432	100.00000	13.00315			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138	On	20/09/2017			100.00000	15.36184	100.00000	15.31335			0.00	0	0.00
FRC139	On	20/09/2017			100.00000	15.18264	100.00000	15.13472			0.00	0	0.00
FRC140	On	20/09/2017			100.00000	14.69286	100.00000	14.64649			0.00	0	0.00
FRC141	On	20/09/2017			100.00000	15.38573	100.00000	15.33716			0.00	0	0.00
FRC142	On	20/09/2017			100.00000	13.19961	100.00000	13.15795			0.00	0	0.00
FRC143	On	20/09/2017			100.00000	11.81388	100.00000	11.77660			0.00	0	0.00
FRC144	On	20/09/2017			100.00000	10.09367	100.00000	10.06181			0.00	0	0.00
FRC145	On	20/09/2017			100.00000	16.06664	100.00000	16.01594			0.00	0	0.00
FRC146	On	20/09/2014			100.00000	30.04395	100.00000	29.94912			0.00	0	0.00
FRC147	On	20/09/2015			100.00000	19.92576	100.00000	19.86288			0.00	0	0.00
FRC148	On	24/02/2017			100.00000	3.08242	100.00000	3.06792			0.00	0	0.00
FRC149	On	20/09/2015			100.00000	9.09107	100.00000	9.06238			0.00	0	0.00
FRC150	On	20/09/2017			100.00000	1.61802	100.00000	1.61291			0.00	0	0.00
FRC151	On	20/09/2017			100.00000	1.60507	100.00000	1.59277			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	37.56423	100.00000	37.48109			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	32.47841	100.00000	32.39973			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	16.42743	100.00000	16.38720			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	13.42443	100.00000	13.39155			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	45.28521	100.00000	45.17551			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	100.75417	6.90500	100.73529			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	9.31291	100.00000	9.29010			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	65.51815	100.00000	65.35943			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	27.18905	100.00000	27.12246			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	10.18009	100.00000	10.15543			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	101.04390	5.87500	101.02800			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	11.69301	100.00000	11.66437			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	11.78309	100.00000	11.75423			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	5.25428	100.00000	5.24272			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	25.72238	100.00000	25.67358			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	4.81500	100.00000	4.80440			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	6.73703	100.00000	6.72220			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	9.64268	100.00000	9.62439			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	84.38970	100.00000	84.19877			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	11.36854	100.00000	11.34099			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	16.32622	100.00000	16.28624			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On	15/06/2016	Spot Bond			100.00000	15.99183	100.00000	15.95266			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	14.36040	100.00000	14.32523			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	106.64782	4.73000	106.62306			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	84.78904	100.00000	84.59721			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	14.56306	100.00000	14.52740			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	9.30814	100.00000	9.28534			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	10.42366	100.00000	10.39813			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	23.55805	100.00000	23.50036			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	11.92453	100.00000	11.89533			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	11.53918	100.00000	11.51091			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	83.99241	100.00000	83.80239			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	83.98207	100.00000	83.79206			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	86.67707	100.00000	86.51415			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	86.67879	100.00000	86.51585			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	86.68564	100.00000	86.52269			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	83.95267	100.00000	83.76230			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	10.00747	100.00000	9.98744			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	14.31069	100.00000	14.28204			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On	20/03/2017	Spot Bond			100.00000	9.99739	100.00000	9.97738			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	21.96264	100.00000	21.91868			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	14.87400	100.00000	14.84423			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	14.26337	100.00000	14.22882			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	63.00382	100.00000	62.85119			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	65.54293	100.00000	65.38416			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	63.07791	100.00000	62.92510			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	65.62273	100.00000	65.46376			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	63.26030	100.00000	63.10704			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	63.31729	100.00000	63.16390			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	63.91573	100.00000	63.76089			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	64.65097	100.00000	64.49435			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	65.11263	100.00000	64.95489			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	22.00254	100.00000	21.95101			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	59.00663	100.00000	58.86211			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	32.20770	100.00000	32.12966			0.00	0	12,000,000.00
FRJ15	On	04/04/2015	Spot Bond			100.00000	19.12277	100.00000	19.06306			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	14.36573	100.00000	14.33093			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17	On	04/04/2017	Spot Bond			100.00000	9.21379	100.00000	9.18502			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	8.28328	100.00000	8.26322			0.00	0	0.00
FRJ19	On	04/04/2019	Spot Bond			100.00000	10.92300	100.00000	10.90227			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	7.18616	100.00000	7.17025			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	7.18616	100.00000	7.17025			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	7.18616	100.00000	7.17025			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	3.23124	100.00000	3.22413			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	8.09873	100.00000	8.07910			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	3.49673	100.00000	3.48867			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	13.17506	100.00000	13.14315			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	9.95320	100.00000	9.92909			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	96.33410	100.00000	96.08388			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	64.22921	100.00000	64.07361			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	7.99097	100.00000	7.97160			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	38.46249	100.00000	38.36829			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	103.97626	2.00000	103.95977			0.00	0	0.00
FRS65	On	30/03/2013	Spot Bond			100.00000	81.91274	100.00000	81.73111			0.00	0	0.00
FRS66	On	22/03/2013	Spot Bond			100.00000	83.59647	100.00000	83.40777			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS67	On	25/05/2013	Spot Bond			100.00000	59.53222	100.00000	59.34635			0.00	0	0.00
FRS68	On	09/11/2024	Spot Bond			100.00000	0.90394	100.00000	0.90112			0.00	0	0.00
FRS69	On	31/05/2017	Spot Bond			100.00000	14.35382	100.00000	14.30852			0.00	0	0.00
FRS70	On	04/06/2013	Spot Bond			100.00000	57.46644	100.00000	57.28505			0.00	0	0.00
FRS71	On	08/06/2013	Spot Bond			100.00000	56.74433	100.00000	56.56523			0.00	0	0.00
FRS72	On	09/11/2024	Spot Bond			100.00000	7.96807	100.00000	7.94319			0.00	0	0.00
FRS73	On	12/06/2017	Spot Bond			100.00000	18.29145	100.00000	18.23372			0.00	0	0.00
FRS74	On	14/06/2017	Spot Bond			100.00000	8.89904	100.00000	8.87095			0.00	0	0.00
FRS75	On	13/06/2014	Spot Bond			100.00000	27.92812	100.00000	27.83997			0.00	0	0.00
FRS76	On	18/06/2017	Spot Bond			100.00000	16.32604	100.00000	16.27450			0.00	0	0.00
FRS77	On	19/07/2014	Spot Bond			100.00000	34.02956	100.00000	33.87828			0.00	0	0.00
FRS78	On	08/08/2013	Spot Bond			100.00000	61.11313	100.00000	60.83842			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	28.67715	100.00000	28.61298			0.00	0	3,900,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	21.76671	100.00000	21.71801			0.00	0	1,000,000.00
FRX16	On	15/09/2016	Spot Bond			9.00000	97.17354	9.00000	97.14991			0.00	0	0.00
FRX17	On	15/09/2017	Spot Bond			8.00000	102.47085	8.00000	102.44865			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	16.45332	100.00000	16.41691			0.00	0	0.00
FRX19	On	15/11/2019	Spot Bond			9.00000	102.32383	9.00000	102.30739			0.00	0	4,900,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			100.00000	13.93587	100.00000	13.90503			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	10.49036	100.00000	10.46728			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	11.76308	100.00000	11.73704			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	13.73035	100.00000	13.69672			0.00	0	0.00
GFC03	On	10/04/2015	Spot Bond			100.00000	16.80707	100.00000	16.75460			0.00	0	0.00
GFC04	On	11/04/2017	Spot Bond			9.48500	99.84820	9.48500	99.82292			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	74.86078	100.00000	74.71429			0.00	0	0.00
GOVEX10	On	09/05/2047	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	80.34173	100.00000	80.17506			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	75.63000	100.00000	75.48229			0.00	0	0.00
GPT18	On	30/10/2012	Spot Bond			100.00000	96.06285	100.00000	95.81716			0.00	0	0.00
GPT19	On	28/11/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
GR1A2A	On	18/11/2012	Spot Bond			100.00000	90.50817	100.00000	90.28742			0.00	0	0.00
GRA292	On	15/02/2013	Spot Bond			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
GRA298	On	15/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
GRA299	On	18/12/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
GRB88	On	26/10/2012	Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	4,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD164	On	18/01/2013			100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
GRD166	On	15/02/2013			100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
GRD175	On	11/10/2012			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
GRD176	On	17/10/2012			100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
GRD177	On	01/11/2012			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
GRD178	On	05/11/2012			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
GRD180	On	16/01/2013			100.00000	99.99837	100.00000	99.99823			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	7.33527	100.00000	8.88084			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	9.09307	100.00000	11.07788			0.00	0	0.00
GRN1A10	On	18/11/2012			100.00000	90.54164	100.00000	90.32081			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	90.56395	100.00000	90.34307			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	90.61972	100.00000	90.39871			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	90.82052	100.00000	90.59901			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	20.47814	100.00000	20.42798			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	11.04600	100.00000	11.01924		1,000,000,000,000.00	10,000,000	5,000,000.00	
GRT03	On	15/10/2015			100.00000	13.09275	100.00000	14.77104			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	10.35781	100.00000	10.33245			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	22.60685	100.00000	22.55208		98,274,100,000.00	982,741	1,965,482.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16	On	23/09/2016	Spot Bond			100.00000	10.65342	100.00000	10.62733			0.00	0	0.00
HILB01	On	18/07/2015	Spot Bond			100.00000	21.37045	100.00000	21.27648			0.00	0	0.00
HILB02	On	13/09/2017	Spot Bond			100.00000	9.03915	100.00000	8.99896			0.00	0	0.00
HILC01	On	18/10/2012	Spot Bond			100.00000	99.36352	100.00000	99.10135			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	65.15047	100.00000	64.99264			0.00	0	0.00
HMS1B3	On	19/07/2013	Spot Bond			100.00000	65.15047	100.00000	64.99264			0.00	0	0.00
HMS1B5	On	19/07/2013	Spot Bond			100.00000	57.84975	100.00000	57.74029			0.00	0	0.00
HMS1B6	On	19/07/2013	Spot Bond			100.00000	63.94931	100.00000	63.82798			0.00	0	0.00
HMS1B7	On	19/07/2013	Spot Bond			100.00000	66.00544	100.00000	65.84554			0.00	0	0.00
HMS1B8	On	19/07/2015	Spot Bond			100.00000	18.35878	100.00000	18.31431			0.00	0	0.00
HMS1B9	On	19/07/2015	Spot Bond			100.00000	20.03207	100.00000	19.98354			0.00	0	0.00
HMS1C2	On	19/07/2013	Spot Bond			100.00000	65.29198	100.00000	65.13381			0.00	0	0.00
HMS1C3	On	19/07/2013	Spot Bond			100.00000	66.15285	100.00000	65.99259			0.00	0	0.00
HMS1C4	On	19/07/2015	Spot Bond			100.00000	18.74535	100.00000	18.69993			0.00	0	0.00
HMS1C5	On	19/07/2015	Spot Bond			100.00000	20.41863	100.00000	20.36917			0.00	0	0.00
HMS1D2	On	19/07/2013	Spot Bond			100.00000	65.47476	100.00000	65.31615			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D3On	19/07/2013	Spot Bond				100.00000	66.41818	100.00000	66.25729			0.00	0	0.00
HMS1D4On	19/07/2015	Spot Bond				100.00000	19.24236	100.00000	19.19575			0.00	0	0.00
HMS1D5On	19/07/2015	Spot Bond				100.00000	20.91564	100.00000	20.86498			0.00	0	0.00
HMS1E2On	19/07/2013	Spot Bond				100.00000	66.12336	100.00000	65.96318			0.00	0	0.00
HMS1E3On	19/07/2013	Spot Bond				100.00000	66.77196	100.00000	66.61020			0.00	0	0.00
HMS1E4On	19/07/2015	Spot Bond				100.00000	19.84983	100.00000	19.80174			0.00	0	0.00
HMS1F2On	19/07/2013	Spot Bond				100.00000	66.91938	100.00000	66.75726			0.00	0	0.00
HMS1G2On	19/07/2013	Spot Bond				100.00000	68.09864	100.00000	67.93367			0.00	0	0.00
HWAY20On	31/07/2020	Spot Bond				100.00000	11.43524	100.00000	11.41007		1,082,363,300,000.00		10,823,633	35,433,000.00
HWAY23On	07/12/2023	Spot Bond				100.00000	7.18616	100.00000	7.17025			0.00	0	97,150,000.00
HWAY24On	07/12/2024	Spot Bond				100.00000	7.18006	100.00000	7.16416			0.00	0	0.00
HWAY34On	31/07/2034	Spot Bond				100.00000	10.69806	100.00000	10.67451		1,240,000,000,000.00		12,400,000	30,200,000.00
HWAY35On	31/07/2035	Spot Bond				100.00000	10.69805	100.00000	10.67451			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond				1.21000	110.18075	1.31000	108.96647		52,623,046,410.00		43,490,121	186,833,104.00
I2038	On 31/01/2038	Spot Bond				1.93000	107.57430	1.93000	107.55745		79,943,881,000.00		41,421,700	490,484,477.00
I2050	On 31/12/2050	Spot Bond				1.97000	115.55252	1.98000	115.24081		50,916,304,800.00		25,845,840	218,599,092.00
IBC01	On 16/03/2015	Spot Bond				100.00000	18.37944	100.00000	18.34457			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond				100.00000	85.32923	100.00000	85.13353			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	86.48011	100.00000	86.27900			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	23.32721	100.00000	23.27502			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	85.65481	100.00000	85.45699			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	20.68130	100.00000	20.63065			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	15.07424	100.00000	15.03732			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	55.32476	100.00000	55.18927			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	39.21793	100.00000	39.12189			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	38.88126	100.00000	38.78604			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	37.42685	100.00000	37.34311			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	15.48461	100.00000	15.44996			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	11.53605	100.00000	11.51024			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	38.42630	100.00000	38.34125			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	31.08438	100.00000	31.00909			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	29.04343	100.00000	28.97308			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	106.45041	1.75000	106.43425			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	101.06259	8.27000	101.04034			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	21.76565	100.00000	21.71293			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	9.99769	100.00000	9.97347			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34	On	31/01/2017	Spot Bond			100.00000	5.82459	100.00000	5.81178			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	3.23124	100.00000	3.22413			0.00	0	0.00
IBL37	On	02/04/2015	Spot Bond			100.00000	18.91910	100.00000	19.32216			0.00	0	0.00
IBL38	On	02/04/2017	Spot Bond			100.00000	8.82814	100.00000	9.32123			0.00	0	0.00
IBL39	On	02/04/2018	Spot Bond			8.76500	100.07072	8.76500	100.04715			0.00	0	0.00
IBL40	On	15/06/2015	Spot Bond			100.00000	16.37503	100.00000	16.32333			0.00	0	0.00
IBL42	On	15/06/2017	Spot Bond			100.00000	9.62339	100.00000	9.59302			0.00	0	60,000,000.00
IC02	On	09/05/2013	Spot Bond			100.00000	68.66147	100.00000	68.51034			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	19.39911	100.00000	19.35618			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	19.39911	100.00000	19.35618			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	100.88965	5.00000	100.87611			0.00	0	0.00
IDW001	On	30/06/2016	Spot Bond			100.00000	14.43105	100.00000	14.38599			0.00	0	0.00
IDW002	On	30/06/2016	Spot Bond			100.00000	14.16982	100.00000	14.12558			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	17.81855	100.00000	17.77890			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	20.01263	100.00000	19.96361			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	20.01263	100.00000	19.96361			0.00	0	0.00
IHL03	On	17/05/2017	Spot Bond			100.00000	9.30874	100.00000	9.27967			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	7.67936	100.00000	7.66056			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN01E	On	23/07/2013	Spot Bond			100.00000	68.75723	100.00000	68.39138			0.00	0	0.00
IN02E	On	06/08/2013	Spot Bond			100.00000	65.52604	100.00000	65.23150			0.00	0	0.00
IN03E	On	13/08/2013	Spot Bond			100.00000	63.36663	100.00000	63.07860			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	21.85423	100.00000	21.80533			0.00	0	0.00
IN04E	On	27/08/2013	Spot Bond			100.00000	55.43040	100.00000	55.16662			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	67.61048	100.00000	67.46165			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	16.47692	100.00000	16.43700			0.00	0	0.00
IN163U	On	04/10/2012	Spot Bond			100.00000	68.58167	100.00000	68.58166			0.00	0	0.00
IN164U	On	11/10/2012	Spot Bond			100.00000	101.20880	100.00000	100.93673			0.00	0	0.00
IN165U	On	18/10/2012	Spot Bond			100.00000	99.33456	100.00000	99.07246			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND234	On	21/08/2013	Spot Bond			100.00000	49.11761	100.00000	49.00861			0.00	0	0.00
IND240	On	02/10/2012	Spot Bond			100.00000	66.66669	100.00000	66.66668			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND241	On	09/10/2012	Spot Bond			100.00000	98.91599	100.00000	98.64865			400,000,000,000.00	4,000,000	2,000,000.00
IND242	On	16/10/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IND243	On	23/10/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IND244	On	30/10/2012	Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND245	On	06/11/2012	Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND246	On	13/11/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND247	On	20/11/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND248	On	27/11/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND249	On	04/12/2012	Spot Bond			100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND250	On	11/12/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND302	On	08/01/2013	Spot Bond			100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND303	On	15/01/2013	Spot Bond			100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND304	On	22/01/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			30,300,000,000,000.00	303,000,000	286,000,000.00
IND305	On	29/01/2013	Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND306	On	05/02/2013	Spot Bond			100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND307	On	12/02/2013	Spot Bond			100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND308	On	19/02/2013	Spot Bond			100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND309	On	26/02/2013	Spot Bond			100.00000	71.70923	100.00000	71.56863			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND310	On	05/03/2013	Spot Bond			100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND311	On	12/03/2013	Spot Bond			100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND312	On	19/03/2013	Spot Bond			100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND313	On	26/03/2013	Spot Bond			100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND314	On	02/04/2013	Spot Bond			100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND315	On	09/04/2013	Spot Bond			100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND316	On	16/04/2013	Spot Bond			100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND317	On	23/04/2013	Spot Bond			100,000.00000	2.26948	100,000.00000	2.22693			0.00	0	0.00
IND318	On	24/04/2013	Spot Bond			100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IND319	On	25/04/2013	Spot Bond			100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IND320	On	26/04/2013	Spot Bond			100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND321	On	27/04/2013	Spot Bond			100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IND322	On	28/04/2013	Spot Bond			100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IND323	On	29/04/2013	Spot Bond			100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IND324	On	30/04/2013	Spot Bond			100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IND325	On	01/05/2013	Spot Bond			100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND326	On	02/05/2013	Spot Bond			100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND327	On	03/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND328	On	04/05/2013	Spot Bond			100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IND329	On	05/05/2013	Spot Bond			100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IND330	On	06/05/2013	Spot Bond			100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IND331	On	07/05/2013	Spot Bond			100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IND332	On	08/05/2013	Spot Bond			100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND333	On	09/05/2013	Spot Bond			100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND334	On	20/08/2013	Spot Bond			100.00000	54.56423	100.00000	54.46071			0.00	0	0.00
IND335	On	27/08/2013	Spot Bond			100.00000	53.84369	100.00000	53.74154			0.00	0	0.00
IND336	On	03/09/2013	Spot Bond			100.00000	53.13267	100.00000	53.03187			0.00	0	0.00
IND337	On	10/09/2013	Spot Bond			100.00000	52.43104	100.00000	52.33157			0.00	0	0.00
IND338	On	17/09/2013	Spot Bond			100.00000	51.73868	100.00000	51.64052			0.00	0	0.00
IND339	On	25/09/2013	Spot Bond			100.00000	45.44293	100.00000	45.34208			0.00	0	0.00
IND340	On	01/10/2013	Spot Bond			100.00000	44.84118	100.00000	44.74166			0.00	0	0.00
IND341	On	08/10/2013	Spot Bond			100.00000	41.68824	100.00000	40.80803			0.00	0	0.00
IND342	On	15/10/2013	Spot Bond			100.00000	38.02683	100.00000	37.43840			0.00	0	0.00
IND343	On	22/10/2013	Spot Bond			100.00000	36.06648	100.00000	35.62605			0.00	0	0.00
IND344	On	29/10/2013	Spot Bond			100.00000	34.84679	100.00000	34.49534			0.00	0	0.00
IND345	On	05/11/2013	Spot Bond			100.00000	34.01513	100.00000	33.72295			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND346	On	12/11/2013	Spot Bond			100.00000	33.41192	100.00000	33.16198			0.00	0	0.00
IND347	On	19/11/2013	Spot Bond			100.00000	32.95445	100.00000	32.73613			0.00	0	0.00
IND348	On	26/11/2013	Spot Bond			100.00000	32.59564	100.00000	32.40186			0.00	0	0.00
IND349	On	03/12/2013	Spot Bond			100.00000	32.30668	100.00000	32.13250			0.00	0	0.00
IND350	On	10/12/2013	Spot Bond			100.00000	32.06901	100.00000	31.91083			0.00	0	0.00
IND351	On	17/12/2013	Spot Bond			100.00000	31.87007	100.00000	31.72521			0.00	0	0.00
INF001	On	30/07/2013	Spot Bond			100.00000	63.34909	100.00000	63.07051			0.00	0	0.00
INF002	On	05/02/2013	Spot Bond			100.00000	87.49583	100.00000	87.09263			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	61.44328	100.00000	61.29442			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	13.51648	100.00000	13.48373			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	17.11025	100.00000	17.06880			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	16.09152	100.00000	16.05254			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	92.92146	100.00000	92.69862			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	86.44339	100.00000	86.24188			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	8.28370	100.00000	8.26341			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	75.58929	100.00000	75.44165			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING135	On	10/12/2014	Spot Bond			100.00000	23.08427	100.00000	23.02774			0.00	0	0.00
ING138	On	22/03/2017	Spot Bond			100.00000	9.89836	100.00000	9.87412			0.00	0	0.00
ING147	On	16/12/2012	Spot Bond			100.00000	85.04277	100.00000	84.84861			0.00	0	0.00
ING148	On	18/03/2013	Spot Bond			100.00000	73.40893	100.00000	73.11877			0.00	0	0.00
ING153	On	03/04/2017	Spot Bond			6.50000	100.02356	6.50000	100.01178			0.00	0	0.00
ING154	On	03/04/2013	Spot Bond			100.00000	77.07011	100.00000	76.86011			0.00	0	0.00
ING157	On	12/04/2013	Spot Bond			100.00000	66.53828	100.00000	66.33054			0.00	0	0.00
ING158	On	07/12/2012	Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
ING159	On	05/12/2012	Spot Bond			100.00000	87.21587	100.00000	87.01161			0.00	0	0.00
ING160	On	10/12/2012	Spot Bond			100.00000	86.23231	100.00000	86.03270			0.00	0	0.00
ING161	On	20/03/2017	Spot Bond			100.00000	9.94839	100.00000	9.91699			0.00	0	0.00
ING166	On	02/01/2013	Spot Bond			100.00000	82.55713	100.00000	82.37569			0.00	0	0.00
ING167	On	30/09/2014	Spot Bond			100.00000	26.92505	100.00000	26.84098			0.00	0	0.00
ING168	On	07/03/2013	Spot Bond			100.00000	74.28571	100.00000	73.98374			0.00	0	0.00
ING169	On	07/06/2013	Spot Bond			100.00000	50.34999	100.00000	50.12615			0.00	0	0.00
ING170	On	18/03/2013	Spot Bond			100.00000	71.09375	100.00000	70.81712			0.00	0	0.00
ING171	On	19/03/2013	Spot Bond			100.00000	70.81712	100.00000	70.54264			0.00	0	0.00
ING172	On	28/11/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING173	On	28/02/2013	Spot Bond			100.00000	68.23529	100.00000	67.83626			0.00	0	0.00
ING174	On	28/05/2013	Spot Bond			100.00000	45.70479	100.00000	45.38639			0.00	0	0.00
ING175	On	28/08/2013	Spot Bond			100.00000	45.70479	100.00000	45.38639			0.00	0	0.00
ING176	On	28/02/2013	Spot Bond			100.00000	68.23529	100.00000	67.83626			0.00	0	0.00
ING177	On	28/02/2015	Spot Bond			100.00000	13.54216	100.00000	13.44782			0.00	0	0.00
ING178	On	28/08/2015	Spot Bond			100.00000	9.02811	100.00000	8.96521			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	94.75647	100.00000	94.51475			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	63.53927	100.00000	63.38535			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	43.21069	100.00000	43.10601			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	43.21069	100.00000	43.10601			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	45.87549	100.00000	45.76435			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	44.51366	100.00000	44.40464			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	21.45074	100.00000	21.39878			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	22.33787	100.00000	22.28376			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	40.85107	100.00000	40.75101			0.00	0	0.00
IPF01	On	13/04/2015	Spot Bond			100.00000	18.34312	100.00000	18.28585			0.00	0	0.00
IPF02	On	13/04/2016	Spot Bond			100.00000	12.44150	100.00000	12.40266			0.00	0	0.00
IPF03	On	13/04/2017	Spot Bond			100.00000	9.99823	100.00000	9.96702			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF06	On	13/04/2017	Spot Bond			8.80000	104.20367	8.80000	104.17915			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	36.47812	100.00000	36.39651			0.00	0	400,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	15.28812	100.00000	15.25069			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	11.52385	100.00000	11.49807		5,000,000,000,000.00	50,000,000	50,000,000	14,800,000.00
IV012	On	26/11/2014	Spot Bond			100.00000	22.73116	100.00000	22.67609			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	16.25270	100.00000	16.21289			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	23.21751	100.00000	23.16613			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	9.39408	100.00000	9.37107			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	8.42740	100.00000	8.40676			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	100.49105	2.75000	100.48359			0.00	0	220,000.00
IV019	On	31/03/2028	Spot Bond			2.60000	103.06206	2.60000	103.04399			0.00	0	364,000.00
IV01E	On	29/08/2013	Spot Bond			100.00000	55.23623	100.00000	54.97940			0.00	0	0.00
IV022	On	02/04/2022	Spot Bond			100.00000	7.67601	100.00000	8.18520			0.00	0	0.00
IV023	On	11/07/2022	Spot Bond			100.00000	7.91439	100.00000	7.87959			0.00	0	0.00
IV024	On	27/07/2022	Spot Bond			100.00000	10.62257	100.00000	10.57585			0.00	0	0.00
IV025	On	12/09/2019	Spot Bond			100.00000	0.37952	100.00000	0.37783			0.00	0	0.00
IV026	On	27/09/2024	Spot Bond			100.00000	0.00616	100.00000	0.00613			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	70.96287	100.00000	70.83218			0.00	0	3,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On	31/03/2013	Spot Bond			100.00000	82.18835	100.00000	82.00812			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	20.39705	100.00000	20.35216			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	10.98871	100.00000	10.96210			0.00	0	0.00
IV19A	On	31/03/2028	Spot Bond			2.60000	101.96831	2.60000	101.95043			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IVA229	On	19/07/2013	Spot Bond			100.00000	52.85407	100.00000	52.73677			0.00	0	0.00
IVA234	On	23/08/2013	Spot Bond			100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	66.66667	100.00000	66.66667			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA248	On	29/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA301	On	03/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA302	On	10/01/2013	Spot Bond			100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA303	On	17/01/2013	Spot Bond			100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA304	On	24/01/2013	Spot Bond			100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA305	On	31/01/2013	Spot Bond			100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA306	On	07/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA307	On	14/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
IVA308	On	21/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IVA309	On	28/02/2013	Spot Bond			100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IVA310	On	07/03/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
IVA311	On	14/03/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA312	On	22/03/2013	Spot Bond			100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA313	On	28/03/2013	Spot Bond			100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA314	On	04/04/2013	Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA315	On	11/04/2013	Spot Bond			100.00000	69.97597	100.00000	69.84321			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA316	On	18/04/2013	Spot Bond			100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA317	On	10/05/2013	Spot Bond			100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA318	On	11/05/2013	Spot Bond			100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA319	On	12/05/2013	Spot Bond			100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA320	On	13/05/2013	Spot Bond			100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
IVA321	On	14/05/2013	Spot Bond			100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IVA322	On	15/05/2013	Spot Bond			100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IVA323	On	16/05/2013	Spot Bond			100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA324	On	17/05/2013	Spot Bond			100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVA325	On	18/05/2013	Spot Bond			100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA326	On	19/05/2013	Spot Bond			100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA327	On	20/05/2013	Spot Bond			100.00000	64.98066	100.00000	64.85737			0.00	0	0.00
IVA328	On	21/05/2013	Spot Bond			100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IVA329	On	22/05/2013	Spot Bond			100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IVA330	On	23/05/2013	Spot Bond			100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA331	On	24/05/2013	Spot Bond			100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA332	On	25/05/2013	Spot Bond			100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA333	On	15/08/2013	Spot Bond			100.00000	55.08479	100.00000	54.98029			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA334	On	22/08/2013	Spot Bond			100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IVA335	On	29/08/2013	Spot Bond			100.00000	53.63958	100.00000	53.53781			0.00	0	0.00
IVA336	On	05/09/2013	Spot Bond			100.00000	52.93126	100.00000	52.83083			0.00	0	0.00
IVA337	On	12/09/2013	Spot Bond			100.00000	52.23228	100.00000	52.13319			0.00	0	0.00
IVA338	On	19/09/2013	Spot Bond			100.00000	51.54254	100.00000	51.44475			0.00	0	0.00
IVA339	On	26/09/2013	Spot Bond			100.00000	45.34208	100.00000	45.24145			0.00	0	0.00
IVA340	On	03/10/2013	Spot Bond			100.00000	44.64237	100.00000	44.54330			0.00	0	0.00
IVA341	On	10/10/2013	Spot Bond			100.00000	40.35441	100.00000	39.58273			0.00	0	0.00
IVA342	On	17/10/2013	Spot Bond			100.00000	37.35509	100.00000	36.81805			0.00	0	0.00
IVA343	On	24/10/2013	Spot Bond			100.00000	35.66359	100.00000	35.25282			0.00	0	0.00
IVA344	On	31/10/2013	Spot Bond			100.00000	34.57870	100.00000	34.24648			0.00	0	0.00
IVA345	On	07/11/2013	Spot Bond			100.00000	33.82403	100.00000	33.54530			0.00	0	0.00
IVA346	On	14/11/2013	Spot Bond			100.00000	33.26887	100.00000	33.02886			0.00	0	0.00
IVA347	On	21/11/2013	Spot Bond			100.00000	32.84338	100.00000	32.63268			0.00	0	0.00
IVA348	On	28/11/2013	Spot Bond			100.00000	32.50691	100.00000	32.31916			0.00	0	0.00
IVA349	On	05/12/2013	Spot Bond			100.00000	32.23418	100.00000	32.06489			0.00	0	0.00
IVA350	On	12/12/2013	Spot Bond			100.00000	32.00865	100.00000	31.85452			0.00	0	0.00
IVA351	On	19/12/2013	Spot Bond			100.00000	31.81906	100.00000	31.67760			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On	05/07/2013	Spot Bond			100.00000	54.83316	100.00000	66.51866			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	8.23582	100.00000	8.21587			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	30.90645	100.00000	30.83158			0.00	0	0.00
IVC005	On	27/07/2015	Spot Bond			100.00000	11.95184	100.00000	11.89929			0.00	0	0.00
IVF001	On	10/01/2013	Spot Bond			100.00000	97.26776	100.00000	99.58568			0.00	0	0.00
IVF002	On	01/08/2013	Spot Bond			100.00000	63.34909	100.00000	63.07051			0.00	0	0.00
IVF003	On	07/02/2013	Spot Bond			100.00000	87.23527	100.00000	86.83875			0.00	0	0.00
KCF01U	On	30/04/2013	Spot Bond			100.00000	66.21674	100.00000	66.05633			0.00	0	0.00
KCF02U	On	30/04/2013	Spot Bond			100.00000	65.82730	100.00000	65.66782			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	79.93802	100.00000	79.77320			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	75.91250	100.00000	75.76424			0.00	0	0.00
KSB007	On	31/08/2017	Spot Bond			100.00000	2.52665	100.00000	2.51699			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	78.17637	100.00000	78.01518			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	69.59199	100.00000	69.46407			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	19.12284	100.00000	19.08074			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	44.36452	100.00000	44.25704			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	19.40805	100.00000	19.36052			0.00	0	0.00
LGL02	On	13/08/2017	Spot Bond			100.00000	15.73511	100.00000	15.67594			0.00	0	8,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL03	On	03/04/2018	Spot Bond			100.00000	1.57445	100.00000	1.56846			0.00	0	1,000,000,000.00
MAQ007	On	27/01/2013	Spot Bond			100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
MAQ008	On	09/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
MAQ015	On	23/08/2013	Spot Bond			100.00000	48.89984	100.00000	48.79132			0.00	0	0.00
MAQ018	On	11/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
MAQ019	On	08/11/2012	Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
MAQ020	On	02/08/2013	Spot Bond			100.00000	63.07051	100.00000	62.79316			0.00	0	0.00
MAQ021	On	29/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
MAQ022	On	11/12/2012	Spot Bond			100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
MAQ023	On	11/01/2013	Spot Bond			100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
MAQ024	On	11/03/2013	Spot Bond			100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
MBC16	On	24/10/2012	Spot Bond			100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
MBF018	On	15/04/2013	Spot Bond			100.00000	65.00504	100.00000	66.60627			20,000,000,000.00	200,000	100,000.00
MBF019	On	15/04/2014	Spot Bond			100.00000	30.86151	100.00000	32.56978			0.00	0	0.00
MBF024	On	26/05/2013	Spot Bond			100.00000	59.57542	100.00000	59.43109			0.00	0	0.00
MBF025	On	26/05/2014	Spot Bond			100.00000	28.38082	100.00000	28.31206			0.00	0	0.00
MBF026	On	05/10/2012	Spot Bond			100.00000	81.20900	100.00000	99.72678			0.00	0	0.00
MBF027	On	07/10/2014	Spot Bond			100.00000	22.24084	100.00000	22.18695			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF028 On	16/04/2015	Spot Bond			100.00000	17.87065	100.00000	17.81485			800,000,000,000.00	8,000,000	137,350,000.00
MBF029 On	01/10/2015	Spot Bond			100.00000	9.10631	100.00000	9.03869			0.00	0	0.00
MBF030 On	01/10/2017	Spot Bond			100.00000	1.76466	100.00000	1.75698			620,000,000,000.00	6,200,000	6,200,000.00
MBP011 On	30/01/2013	Spot Bond			100.00000	95.36514	100.00000	95.12309			0.00	0	0.00
MBP012 On	29/01/2013	Spot Bond			100.00000	95.51454	100.00000	95.27150			0.00	0	0.00
MBP013 On	29/01/2014	Spot Bond			100.00000	44.25333	100.00000	44.14613			0.00	0	0.00
MBP16UOn	13/10/2012	Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
MBP17UOn	23/11/2012	Spot Bond			100.00000	89.63087	100.00000	89.41489			0.00	0	0.00
MBP18UOn	28/01/2014	Spot Bond			100.00000	44.28131	100.00000	44.17404			0.00	0	0.00
MBP19UOn	18/02/2013	Spot Bond			100.00000	91.03188	100.00000	90.81092			0.00	0	0.00
MBP20UOn	17/02/2014	Spot Bond			100.00000	42.07094	100.00000	41.96902			0.00	0	0.00
MBP21UOn	11/04/2014	Spot Bond			100.00000	30.68970	100.00000	30.61536			0.00	0	0.00
MBP22UOn	09/09/2014	Spot Bond			100.00000	22.35211	100.00000	22.29736			0.00	0	0.00
MBP23UOn	13/02/2015	Spot Bond			100.00000	22.13116	100.00000	22.07755			0.00	0	0.00
MBP24UOn	22/03/2016	Spot Bond			100.00000	5.67563	100.00000	5.66173			0.00	0	0.00
MBP25UOn	22/03/2015	Spot Bond			100.00000	13.85652	100.00000	13.82258			0.00	0	0.00
MBSA01On	16/04/2019	Spot Bond			8.00000	109.42679	8.00000	109.40335			0.00	0	0.00
MCB2M On	13/12/2012	Spot Bond			100.00000	85.36816	100.00000	85.17191			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB3M On	13/12/2014	Spot Bond			100.00000	20.67634	100.00000	20.62570			0.00	0	0.00
MEFSA1On	05/10/2014	Spot Bond			100.00000	25.25000	100.00000	25.19411			0.00	0	0.00
MEFSA2On	05/10/2014	Spot Bond			100.00000	25.29012	100.00000	25.23416			0.00	0	0.00
MEFSA3On	05/10/2016	Spot Bond			100.00000	10.77286	100.00000	10.74902			0.00	0	0.00
MEFSA4On	05/01/2019	Spot Bond			100.00000	9.51791	100.00000	9.49695			0.00	0	0.00
MEFSA6On	05/07/2026	Spot Bond			100.00000	9.36450	100.00000	9.34389			0.00	0	0.00
MEFSB3On	05/10/2016	Spot Bond			8.59000	100.00000	8.59000	99.97703			0.00	0	0.00
MEFSB4On	05/01/2019	Spot Bond			9.34000	102.30836	9.34000	102.28298			0.00	0	0.00
MEFSB5On	05/01/2022	Spot Bond			10.01000	102.47195	10.01000	102.44475			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	27.17192	100.00000	27.11177		36,320,000,000,000.00	363,200,000	96,600,000.00	
MFS1A1On	20/12/2015	Spot Bond			100.00000	11.65966	100.00000	11.63109			0.00	0	0.00
MFS1A2On	20/12/2018	Spot Bond			100.00000	6.92913	100.00000	6.91216			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	10.85916	100.00000	10.83257			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	17.29048	100.00000	17.25180			0.00	0	26,000,000.00
MIIL01 On	31/05/2015	Spot Bond			100.00000	17.70706	100.00000	17.65118			0.00	0	0.00
MIIL02 On	31/05/2017	Spot Bond			8.78500	103.02824	8.78500	103.00404			0.00	0	0.00
MQB01 On	31/05/2013	Spot Bond			100.00000	59.20467	100.00000	59.05967			0.00	0	0.00
MQB02 On	31/05/2017	Spot Bond			8.00000	104.78042	8.00000	104.75797		16,000,000,000.00	2,000,000	9,100,000.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On	13/07/2014	Spot Bond			100.00000	33.60968	100.00000	33.53569			0.00	0	4,800,000.00
MTN03	On	13/07/2015	Spot Bond			100.00000	20.83880	100.00000	20.79293		3,880,000,000,000.00	38,800,000	0	9,700,000.00
MTN04	On	13/07/2017	Spot Bond			100.00000	14.06526	100.00000	14.03429			0.00	0	4,200,000.00
MTN05	On	28/10/2013	Spot Bond			100.00000	50.06057	100.00000	49.94977			0.00	0	0.00
MTNC10	On	06/12/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
MTNC11	On	16/01/2013	Spot Bond			100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
MTNC12	On	20/03/2013	Spot Bond			100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
N4A111	On	14/08/2020	Spot Bond			100.00000	6.56649	100.00000	6.55058			0.00	0	0.00
N4A202	On	14/08/2020	Spot Bond			100.00000	0.11235	100.00000	0.11208			0.00	0	0.00
N4A205	On	14/08/2020	Spot Bond			100.00000	6.87815	100.00000	6.86148			0.00	0	0.00
N4A208	On	14/08/2020	Spot Bond			100.00000	6.96315	100.00000	6.94627			0.00	0	0.00
N4A211	On	14/08/2020	Spot Bond			100.00000	6.45317	100.00000	6.43753			0.00	0	0.00
N4A302	On	14/08/2020	Spot Bond			100.00000	6.52116	100.00000	6.50536			0.00	0	0.00
N4A305	On	14/08/2020	Spot Bond			100.00000	6.63449	100.00000	6.61841			0.00	0	0.00
N4A308	On	14/08/2020	Spot Bond			100.00000	6.69115	100.00000	6.67495			0.00	0	0.00
N4A311	On	14/08/2020	Spot Bond			100.00000	6.75915	100.00000	6.74278			0.00	0	0.00
N4A402	On	14/08/2020	Spot Bond			100.00000	6.92915	100.00000	6.91236			0.00	0	0.00
N4A405	On	14/08/2020	Spot Bond			100.00000	7.04248	100.00000	7.02541			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408	On	14/08/2020	Spot Bond			100.00000	7.16714	100.00000	7.14977			0.00	0	0.00
N4A411	On	14/08/2020	Spot Bond			100.00000	7.28047	100.00000	7.26284			0.00	0	0.00
N4A502	On	14/08/2020	Spot Bond			100.00000	7.33714	100.00000	7.31936			0.00	0	0.00
N4B508	On	14/08/2020	Spot Bond			100.00000	8.01712	100.00000	7.99769			0.00	0	0.00
N4C508	On	14/08/2020	Spot Bond			100.00000	8.81042	100.00000	8.78908			0.00	0	0.00
N4D68U	On	14/08/2020	Spot Bond			100.00000	0.11235	100.00000	0.11208			0.00	0	0.00
N4E68U	On	14/08/2020	Spot Bond			100.00000	0.11235	100.00000	0.11208			0.00	0	0.00
NBK10B	On	21/04/2014	Spot Bond			100.00000	30.98936	100.00000	30.91429			0.00	0	0.00
NBK11B	On	27/10/2014	Spot Bond			100.00000	22.07679	100.00000	22.02331			0.00	0	0.00
NBK12B	On	20/02/2015	Spot Bond			100.00000	20.88644	100.00000	20.83584			0.00	0	0.00
NBK13B	On	21/02/2017	Spot Bond			100.00000	9.46158	100.00000	9.43866			0.00	0	0.00
NBK14B	On	27/08/2015	Spot Bond			100.00000	17.00651	100.00000	16.93173			0.00	0	0.00
NBK15B	On	27/08/2017	Spot Bond			100.00000	9.51031	100.00000	9.46849			0.00	0	125,000,000.00
NBK2A	On	15/09/2015	Spot Bond			100.00000	19.24620	100.00000	19.20314			0.00	0	14,200,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	16.00606	100.00000	15.96686			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	12.39483	100.00000	12.36710			0.00	0	6,800,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	0.02337	100.00000	0.02333			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	66.02312	100.00000	65.86319		120,000,000,000.00		1,200,000	300,000.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	25.60723	100.00000	25.55055			0.00	0	9,400,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	18.46923	100.00000	18.42448			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	9.44428	100.00000	9.42140			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	36.42019	100.00000	36.33869			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	37.89444	100.00000	37.80163			0.00	0	20,000,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	15.06452	100.00000	15.03080			0.00	0	9,800,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	11.81751	100.00000	11.78857			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	79.49460	100.00000	79.33993			0.00	0	0.00
NCLN17	On	24/01/2013	Spot Bond			100.00000	96.45142	100.00000	96.20284			0.00	0	0.00
NCLN19	On	07/03/2013	Spot Bond			100.00000	86.75369	100.00000	86.55100			0.00	0	0.00
NCLN43	On	28/08/2014	Spot Bond			100.00000	26.87077	100.00000	26.81979			0.00	0	0.00
NCLN44	On	17/09/2014	Spot Bond			100.00000	33.94058	100.00000	33.87618			0.00	0	0.00
NCLN45	On	22/09/2014	Spot Bond			100.00000	25.62487	100.00000	25.57625			0.00	0	0.00
NCLN46	On	20/10/2014	Spot Bond			100.00000	24.29980	100.00000	24.25382			0.00	0	0.00
NCLN48	On	25/02/2015	Spot Bond			100.00000	21.59098	100.00000	21.53867			0.00	0	0.00
NCLN49	On	12/03/2013	Spot Bond			100.00000	85.66745	100.00000	85.46959			0.00	0	0.00
NCLN50	On	25/03/2013	Spot Bond			100.00000	83.16684	100.00000	82.98037			0.00	0	0.00
NCLN51	On	26/03/2013	Spot Bond			100.00000	82.96609	100.00000	82.78049			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN52 On	26/03/2013	Spot Bond			100.00000	82.96609	100.00000	82.78049			0.00	0	0.00
NCLN53 On	26/03/2013	Spot Bond			100.00000	82.96609	100.00000	82.78049			0.00	0	0.00
NCLN54 On	31/03/2015	Spot Bond			100.00000	20.03807	100.00000	19.98953			0.00	0	0.00
NCLN55 On	07/04/2015	Spot Bond			100.00000	17.45879	100.00000	17.41650			0.00	0	0.00
NCLN56 On	15/04/2015	Spot Bond			100.00000	17.10586	100.00000	18.91562			0.00	0	0.00
NCLN58 On	01/06/2015	Spot Bond			100.00000	16.21733	100.00000	16.17762			0.00	0	0.00
NCLN61 On	30/11/2015	Spot Bond			100.00000	11.24219	100.00000	11.22092			0.00	0	0.00
NCLN62 On	02/12/2015	Spot Bond			100.00000	12.64692	100.00000	12.61594			0.00	0	0.00
NCLN63 On	08/12/2015	Spot Bond			100.00000	11.07314	100.00000	11.05219			0.00	0	0.00
NCLN64 On	25/01/2016	Spot Bond			100.00000	14.11450	100.00000	14.08030			0.00	0	0.00
NCLN65 On	25/01/2016	Spot Bond			100.00000	14.84596	100.00000	14.81000			0.00	0	0.00
NCLN66 On	29/01/2016	Spot Bond			100.00000	14.03394	100.00000	13.99994			0.00	0	0.00
NCLN67 On	13/07/2016	Spot Bond			100.00000	11.69751	100.00000	11.66917			0.00	0	0.00
NCLN68 On	30/01/2013	Spot Bond			100.00000	98.33874	100.00000	98.16742			0.00	0	0.00
NCLN69 On	27/05/2016	Spot Bond			100.00000	8.01532	100.00000	8.00011			0.00	0	0.00
NCLN70 On	30/08/2013	Spot Bond			100.00000	59.15997	100.00000	59.01665			0.00	0	0.00
NCLN71 On	17/03/2014	Spot Bond			100.00000	39.11533	100.00000	39.03704			0.00	0	0.00
NCLN72 On	17/03/2014	Spot Bond			100.00000	39.04637	100.00000	38.96822			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN73	On	03/07/2015			100.00000	15.08260	100.00000	15.01627			0.00	0	0.00
NCLN74	On	15/08/2017			100.00000	10.72809	100.00000	10.68092			0.00	0	0.00
NCLN75	On	20/09/2017			100.00000	1.81787	100.00000	1.80932			0.00	0	0.00
NCLN76	On	20/09/2015			100.00000	9.08455	100.00000	9.04028			0.00	0	0.00
NED11	On	17/09/2015			100.00000	19.15067	100.00000	19.10781		200,000,000,000.00	2,000,000	4,500,000.00	
NED12A	On	14/12/2012			100.00000	85.11947	100.00000	84.92424			0.00	0	0.00
NED12B	On	14/12/2012			100.00000	88.26287	100.00000	88.06044			0.00	0	0.00
NED6	On	20/09/2013			100.00000	51.61672	100.00000	51.50122			0.00	0	0.00
NED8	On	08/02/2014			100.00000	40.78607	100.00000	40.69629			0.00	0	5,700,000.00
NED9	On	06/07/2017			100.00000	7.73839	100.00000	7.71965			0.00	0	0.00
NEDH1A	On	20/11/2018			100.00000	20.99044	100.00000	20.94423			0.00	0	0.00
NEDH1B	On	20/11/2018			100.00000	11.36557	100.00000	11.33803			0.00	0	0.00
NET41	On	16/02/2013			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
NHM001	On	04/09/2015			100.00000	10.07951	100.00000	10.03470			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	10.62924	100.00000	10.60461			0.00	0	0.00
NMP20N	On	24/07/2020			100.00000	11.14390	100.00000	11.11937			0.00	0	0.00
NQ1A10	On	22/05/2020			100.00000	11.70892	100.00000	11.68055			0.00	0	0.00
NQ1A11	On	22/05/2016			6.82500	99.15707	6.82500	99.13884			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A12On	22/05/2014	Spot Bond			6.58500	99.95744	6.58500	99.93970			0.00	0	0.00
NQ1A14On	22/05/2013	Spot Bond			100.00000	60.01505	100.00000	59.86966			0.00	0	0.00
NQ1A15On	22/05/2015	Spot Bond			100.00000	17.28369	100.00000	17.22972			0.00	0	0.00
NQ1B10On	22/05/2020	Spot Bond			100.00000	11.93122	100.00000	11.90232			0.00	0	0.00
NQ1B11On	22/05/2014	Spot Bond			6.92500	100.00012	6.92500	99.98147			0.00	0	0.00
NQ1B13On	22/05/2013	Spot Bond			100.00000	60.21051	100.00000	60.06465			0.00	0	0.00
NQ1B14On	22/05/2015	Spot Bond			100.00000	17.51653	100.00000	17.46185			0.00	0	0.00
NQ1C10On	22/05/2020	Spot Bond			100.00000	12.15353	100.00000	12.12408			0.00	0	0.00
NQ1C11On	22/05/2014	Spot Bond			7.32500	100.05030	7.32500	100.03057			0.00	0	0.00
NQ1C13On	22/05/2013	Spot Bond			100.00000	60.47114	100.00000	60.32464			0.00	0	0.00
NQ1C14On	22/05/2015	Spot Bond			100.00000	17.94548	100.00000	17.88945			0.00	0	0.00
NQF1A7On	22/11/2012	Spot Bond			100.00000	89.86357	100.00000	89.64651			0.00	0	0.00
NQF1A9On	22/05/2013	Spot Bond			100.00000	60.50915	100.00000	60.36256			0.00	0	0.00
NQF1B7On	22/11/2012	Spot Bond			100.00000	89.99614	100.00000	89.77876			0.00	0	0.00
NQF1B9On	22/05/2013	Spot Bond			100.00000	60.72632	100.00000	60.57921			0.00	0	0.00
NQF1C7On	22/11/2012	Spot Bond			100.00000	90.06243	100.00000	89.84488			0.00	0	0.00
NQF1C9On	22/05/2013	Spot Bond			100.00000	60.99781	100.00000	60.85004			0.00	0	0.00
NQF1D4On	22/05/2013	Spot Bond			100.00000	61.35073	100.00000	61.20211			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D5On	22/05/2020	Spot Bond			100.00000	9.36361	100.00000	9.34092			0.00	0	0.00
NQF1D6On	22/05/2016	Spot Bond			8.21500	99.36167	8.21500	99.33972			0.00	0	0.00
NRA013 On	31/10/2013	Spot Bond			100.00000	58.88438	100.00000	58.74863			0.00	0	30,000,000.00
NRA014 On	30/04/2014	Spot Bond			100.00000	40.76736	100.00000	40.67763		24,840,000,000,000.00	248,400,000	124,200,000.00	
NRA018 On	30/11/2018	Spot Bond			100.00000	16.82826	100.00000	16.79102		500,000,000,000.00	5,000,000	7,500,000.00	
NRA01UOn	31/03/2013	Spot Bond			100.00000	69.44765	100.00000	69.31975			0.00	0	0.00
NRA022 On	31/10/2022	Spot Bond			100.00000	17.37673	100.00000	17.33849		280,000,000,000.00	2,800,000	2,400,000.00	
NRA023 On	31/05/2023	Spot Bond			100.00000	8.21616	100.00000	8.19712			0.00	0	82,000,000.00
NRA028 On	30/11/2028	Spot Bond			100.00000	16.23104	100.00000	16.19512		620,000,000,000.00	6,200,000	6,100,000.00	
NTC09 On	18/04/2013	Spot Bond			100.00000	66.10071	100.00000	65.94058			0.00	0	0.00
NTC10 On	18/04/2014	Spot Bond			100.00000	32.20158	100.00000	32.12358			0.00	0	0.00
NTC11 On	18/04/2014	Spot Bond			100.00000	32.02930	100.00000	31.95170			0.00	0	0.00
NTC12 On	25/08/2016	Spot Bond			100.00000	11.25558	100.00000	11.22832			0.00	0	0.00
NTC13 On	31/01/2015	Spot Bond			100.00000	22.28024	100.00000	22.22627			0.00	0	0.00
NTC14 On	26/07/2013	Spot Bond			100.00000	65.06939	100.00000	64.78324			0.00	0	0.00
NTC15 On	26/07/2015	Spot Bond			100.00000	20.10622	100.00000	20.01780			0.00	0	0.00
OCT1A1On	18/10/2015	Spot Bond			100.00000	13.50344	100.00000	13.47073			0.00	0	0.00
OCT1A4On	18/10/2015	Spot Bond			100.00000	13.56067	100.00000	13.52782			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B1On	18/10/2015	Spot Bond			100.00000	13.59502	100.00000	13.56207			0.00	0	0.00
OCT1C1On	18/10/2015	Spot Bond			100.00000	14.41913	100.00000	14.38421			0.00	0	0.00
OCT1D1On	18/10/2015	Spot Bond			100.00000	15.33482	100.00000	15.29768			0.00	0	0.00
OCT1E1On	18/10/2015	Spot Bond			100.00000	21.05789	100.00000	21.00689			0.00	0	0.00
OML01 On	27/10/2015	Spot Bond			100.00000	20.35908	100.00000	20.31402		34,000,000,000,000.00	340,000,000	110,100,000.00	
OTCA05On	30/04/2013	Spot Bond			100.00000	64.31245	100.00000	64.15665			0.00	0	0.00
OTCA06On	30/04/2014	Spot Bond			100.00000	31.63800	100.00000	31.56134			0.00	0	0.00
OTCA07On	30/04/2013	Spot Bond			100.00000	64.22654	100.00000	64.07094			0.00	0	0.00
OTCA08On	30/04/2014	Spot Bond			100.00000	31.40612	100.00000	31.33004			0.00	0	0.00
OTCA10On	30/04/2017	Spot Bond			100.00000	13.36237	100.00000	13.33000			0.00	0	0.00
OTCA1UOn	31/10/2012	Spot Bond			100.00000	95.59756	100.00000	95.35369			0.00	0	0.00
OTCA2UOn	31/07/2016	Spot Bond			100.00000	5.21911	100.00000	5.19616			0.00	0	0.00
OTCB1UOn	31/10/2012	Spot Bond			100.00000	95.98263	100.00000	95.73778			0.00	0	0.00
PBET01 On	13/09/2015	Spot Bond			100.00000	13.03330	100.00000	13.00857			0.00	0	0.00
PCF03 On	06/04/2015	Spot Bond			100.00000	18.35158	100.00000	18.30713			0.00	0	0.00
PCF03UOn	02/03/2016	Spot Bond			100.00000	5.96092	100.00000	5.94632			0.00	0	0.00
PMM02 On	13/06/2013	Spot Bond			100.00000	56.77762	100.00000	56.59842			0.00	0	0.00
PMM04 On	25/01/2013	Spot Bond			98.17000	76.85013	98.17000	76.69161			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP03	On	21/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
PNP05	On	21/08/2013	Spot Bond			100.00000	52.68478	100.00000	52.56785			0.00	0	0.00
PNP06	On	21/11/2012	Spot Bond			100.00000	90.93329	100.00000	90.71311			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	27.25886	100.00000	27.19210			0.00	0	0.00
PR2A2B	On	15/12/2012	Spot Bond			100.00000	87.90975	100.00000	87.70858			0.00	0	0.00
PR2A3B	On	15/12/2012	Spot Bond			100.00000	84.89285	100.00000	84.69859			0.00	0	0.00
PR2A4D	On	15/06/2013	Spot Bond			100.00000	56.63092	100.00000	56.49223			0.00	0	0.00
PR2A9D	On	15/06/2013	Spot Bond			100.00000	56.78468	100.00000	56.64560			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	56.98457	100.00000	56.84500			0.00	0	0.00
PR2B1B	On	15/12/2012	Spot Bond			100.00000	84.93471	100.00000	84.74035			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	27.39995	100.00000	27.33285			0.00	0	0.00
PR2B2B	On	15/12/2012	Spot Bond			100.00000	88.10020	100.00000	87.89860			0.00	0	0.00
PR2B4D	On	15/06/2013	Spot Bond			100.00000	57.04095	100.00000	56.90124			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	57.30233	100.00000	57.16200			0.00	0	0.00
PR2C1B	On	15/12/2012	Spot Bond			100.00000	85.00796	100.00000	84.81343			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	27.71537	100.00000	27.64749			0.00	0	0.00
PR2C4D	On	15/06/2013	Spot Bond			100.00000	57.50222	100.00000	57.36139			0.00	0	0.00
PR2D1B	On	15/12/2012	Spot Bond			100.00000	85.19631	100.00000	85.00136			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F	On	15/06/2014	Spot Bond			100.00000	28.06397	100.00000	27.99524			0.00	0	0.00
PR2D4D	On	15/06/2013	Spot Bond			100.00000	57.91225	100.00000	57.77041			0.00	0	0.00
PRM1A4	On	15/02/2014	Spot Bond			100.00000	41.97119	100.00000	41.86951		400,000,000,000.00	4,000,000	2,000,000.00	
R009	On	15/09/2014	Spot Bond			13.50000	107.90169	13.50000	107.82538			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	20.65820	100.00000	20.61198			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	0.00223	100.00000	0.00222			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			5.35500	122.65688	5.44000	122.37961		242,537,548,114,575.00	291,792,365	26,112,708,000.00	
R158	On	15/09/2015	Spot Bond			13.50000	107.90169	13.50000	107.82538			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			100.00000	9.18142	100.00000	9.16088			0.00	0	0.00
R159	On	15/09/2016	Spot Bond			13.50000	107.90169	13.50000	107.82538			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	4.08063	100.00000	4.07150			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	57.70004	100.00000	57.57303			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			7.49500	129.01871	7.55500	128.38310		269,636,931,664,475.00	975,574,605	12,835,443,122.00	
R187P	On	21/12/2026	Spot Bond			100.00000	0.00099	100.00000	0.00099			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	0.00044	100.00000	0.00044			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.45837	104.93932	212.43281	104.63479		370,527,397,280,000.00	744,000,000	1,561,823,000.00	
R197	On	07/12/2023	Spot Bond			1.21000	278.26063	1.26000	276.99475		366,392,283,400.00	302,803,540	136,954,655.00	

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			4.84500	110.61431	4.93000	110.41445			33,602,491,308,090.00	935,498,722	3,851,315,000.00
R202	On	07/12/2033	Spot Bond			1.91000	205.60810	1.91000	205.57593			3,902,410,181,720.00	043,146,692	1,167,478,141.00
R2023	On	28/02/2023	Spot Bond			6.99500	106.25378	7.09000	105.51807			52,690,229,220,000.00	532,556,000	3,465,214,000.00
R203	On	15/09/2017	Spot Bond			5.79000	110.89775	5.89000	110.42989			78,304,733,121,330.00	524,133,527	8,816,281,000.00
R204	On	21/12/2018	Spot Bond			6.09500	112.03030	6.19000	111.49947			83,028,547,388,195.00	622,403,181	5,825,509,059.00
R2048	On	28/02/2048	Spot Bond			8.75000	100.83145	8.75000	100.80760			26,355,000,000,000.00	012,000,000	1,414,000,000.00
R205	On	31/03/2014	Spot Bond			100.00000	36.94471	100.00000	36.85521			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			5.00500	104.70978	5.09500	104.58298			24,791,290,173,650.00	953,304,730	2,198,395,730.00
R207	On	15/01/2020	Spot Bond			6.41000	106.42617	6.50500	105.84769			111,379,156,347,840.00	375,843,424	7,106,111,000.00
R208	On	31/03/2021	Spot Bond			6.56500	101.28045	6.64500	100.74595			172,877,455,584,080.00	333,199,632	11,736,821,347.00
R209	On	31/03/2036	Spot Bond			8.31500	78.91465	8.37000	78.42987			166,371,543,964,575.00	008,604,205	11,271,548,205.00
R210	On	31/03/2028	Spot Bond			1.67000	155.94273	1.67000	155.91932			208,532,156,850.00	124,869,555	74,127,991.00
R211	On	31/01/2017	Spot Bond			0.40000	122.42683	0.40000	122.41273			520,262,063,600.00	300,655,159	1,283,267,406.00
R212	On	31/01/2022	Spot Bond			1.18000	127.60506	1.23000	127.06049			2,335,922,940,160.00	979,595,712	1,171,449,667.00
R213	On	28/02/2031	Spot Bond			8.05500	90.63071	8.12500	89.99733			38,033,269,890,795.00	721,697,069	3,754,854,000.00
R214	On	28/02/2041	Spot Bond			6.50000	100.62038	6.50000	100.60260			60,505,712,540,000.00	308,571,160	5,372,614,000.00
R223C	On	15/03/2013	Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	46.48096	100.00000	46.37695			0.00	0	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	30.98731	100.00000	30.91797			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	20.65820	100.00000	20.61198			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	13.77214	100.00000	13.74132			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	9.18142	100.00000	9.16088			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	6.12095	100.00000	6.10725			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	4.08063	100.00000	4.07150			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	56.21027	100.00000	56.08587			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	37.47352	100.00000	37.39058			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	24.98234	100.00000	24.92705			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	16.65490	100.00000	16.61804			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	11.10326	100.00000	11.07869			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	7.40218	100.00000	7.38579			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	4.93478	100.00000	4.92386			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	3.28986	100.00000	3.28257			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	2.19324	100.00000	2.18838			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	1.46216	100.00000	1.45892			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	0.97477	100.00000	0.97261			0.00	0	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	0.64985	100.00000	0.64841			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	0.43323	100.00000	0.43227			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	0.28882	100.00000	0.28818			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	0.19255	100.00000	0.19212			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	0.12837	100.00000	0.12808			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	0.08558	100.00000	0.08539			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	0.05705	100.00000	0.05692			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	0.03803	100.00000	0.03795			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	0.02536	100.00000	0.02530			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	0.01690	100.00000	0.01687			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	0.01127	100.00000	0.01124			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	0.00751	100.00000	0.00750			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	0.00501	100.00000	0.00500			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	0.00334	100.00000	0.00333			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	0.00223	100.00000	0.00222			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	0.00148	100.00000	0.00148			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	0.00099	100.00000	0.00099			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	0.00066	100.00000	0.00066			0.00	0	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	0.00044	100.00000	0.00044			0.00	0	0.00
RCSB01	On	16/03/2014	Spot Bond			100.00000	41.25138	100.00000	41.15035			0.00	0	0.00
RCSB02	On	15/07/2013	Spot Bond			100.00000	66.99426	100.00000	66.83195			0.00	0	0.00
RCSB03	On	15/07/2016	Spot Bond			100.00000	15.21044	100.00000	15.17360			0.00	0	0.00
RCSB04	On	25/05/2015	Spot Bond			100.00000	19.29553	100.00000	19.23528		400,000,000,000.00	4,000,000	2,000,000.00	
RCSB2U	On	24/07/2017	Spot Bond			100.00000	2.39228	100.00000	2.38176			0.00	0	0.00
RCSC08	On	08/03/2013	Spot Bond			100.00000	86.24319	100.00000	86.04261			0.00	0	1,000,000.00
RCSC09	On	06/06/2013	Spot Bond			100.00000	58.16514	100.00000	57.98156			0.00	0	0.00
RCSC10	On	06/06/2013	Spot Bond			100.00000	58.16514	100.00000	57.98156			0.00	0	0.00
RCSC11	On	06/09/2013	Spot Bond			100.00000	50.57484	100.00000	50.34999			0.00	0	0.00
RDFB01	On	30/03/2015	Spot Bond			100.00000	19.25192	100.00000	19.20478			0.00	0	0.00
RDFC04	On	06/09/2013	Spot Bond			100.00000	71.13550	100.00000	71.04558			0.00	0	0.00
RDFC05	On	06/12/2012	Spot Bond			100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	98.37452	100.00000	98.11427			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	23.72799	100.00000	23.67051			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	103.67232	5.87500	103.65598			0.00	0	0.00
RES11	On	14/11/2012	Spot Bond			100.00000	92.51669	100.00000	92.28881			0.00	0	0.00
RES12	On	20/08/2015	Spot Bond			100.00000	18.04210	100.00000	17.96275			0.00	0	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	79.17570	100.00000	79.00433			0.00	0	0.00
RESB01	On	03/06/2014	Spot Bond			100.00000	28.26093	100.00000	28.19172			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	88.65458	100.00000	88.44400			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	88.79541	100.00000	88.58451			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	24.69897	100.00000	24.63914			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	12.63161	100.00000	12.60661			0.00	0	0.00
RP006	On	30/04/2019	Spot Bond			100.00000	13.54272	100.00000	13.50991			0.00	0	0.00
RP007	On	30/04/2016	Spot Bond			100.00000	15.53732	100.00000	15.49968			0.00	0	0.00
RP008	On	30/04/2016	Spot Bond			100.00000	15.53732	100.00000	15.49968			0.00	0	0.00
RP009	On	16/07/2013	Spot Bond			100.00000	69.72404	100.00000	69.41742			0.00	0	0.00
RP010	On	23/08/2013	Spot Bond			100.00000	58.63672	100.00000	58.37886			0.00	0	0.00
RP011	On	12/09/2013	Spot Bond			100.00000	53.74929	100.00000	53.51033			0.00	0	0.00
RP012	On	10/10/2013	Spot Bond			100.00000	49.99976	100.00000	49.99972			0.00	0	0.00
RP013	On	27/09/2016	Spot Bond			100.00000	4.04344	100.00000	4.02546			0.00	0	0.00
RP014	On	27/09/2019	Spot Bond			100.00000	0.35498	100.00000	0.35340			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	41.40024	100.00000	41.29885			0.00	0	0.00
RPG01U	On	25/02/2014	Spot Bond			100.00000	36.32451	100.00000	36.25260			0.00	0	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	22.54728	100.00000	22.49266			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	101.06177	5.25000	101.04753			0.00	0	0.00
RPP01U	On	31/08/2018	Spot Bond			100.00000	0.64320	100.00000	0.64162			0.00	0	0.00
RPP03U	On	10/10/2012	Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
RPP04U	On	07/10/2016	Spot Bond			100.00000	2.80113	100.00000	2.79434			0.00	0	0.00
RPP05U	On	21/01/2013	Spot Bond			100.00000	96.84211	100.00000	96.63866			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	14.52232	100.00000	14.49018			0.00	0	6,000,000.00
SA061U	On	14/12/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	4,000,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	8.46912	100.00000	8.45305			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	90.30411	100.00000	90.08440			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	17.65340	100.00000	17.61454			0.00	0	29,700,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	10.36706	100.00000	10.34195			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	110.20746	8.00000	110.18384			480,000,000,000.00	60,000,000	15,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	8.49482	100.00000	8.47424			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	7.54602	100.00000	7.52753			0.00	0	0.00
SBK17	On	31/07/2024	Spot Bond			100.00000	7.76628	100.00000	7.74177			220,000,000,000.00	2,200,000	1,100,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	23.59700	100.00000	23.54506			0.00	0	15,900,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	72.69024	100.00000	72.52936			0.00	0	3,050,000.00

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	13.50851	100.00000	13.47860			0.00	0	7,400,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	120.54485	5.75000	120.51358			3,450,000,000.00	600,000	300,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	48.38455	100.00000	48.27629			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	68.35669	100.00000	68.23080			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	22.06053	100.00000	22.01116			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	22.06053	100.00000	22.01116			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	22.06053	100.00000	22.01116			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	70.25562	100.00000	70.12331			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	10.29201	100.00000	10.26899			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	22.06053	100.00000	22.01116			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	22.06053	100.00000	22.01116			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	69.44765	100.00000	69.31975			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	69.44765	100.00000	69.31975			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	8.16429	100.00000	8.14430			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	28.80161	100.00000	28.73107			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	28.33268	100.00000	28.26329			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	10.71475	100.00000	10.68879			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	55.42344	100.00000	55.28918			0.00	0	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			100.00000	42.57289	100.00000	42.46975			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	10.78950	100.00000	10.76535		300,000,000,000.00	0.00	3,000,000	3,000,000.00
SBS14	On	07/02/2014			100.00000	42.56081	100.00000	42.45771			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	11.42891	100.00000	11.40122			0.00	0	0.00
SBS16	On	22/09/2018			100.00000	7.35732	100.00000	7.33930			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	0.97046	100.00000	0.96831			0.00	0	0.00
SBS18	On	23/06/2018			100.00000	7.59524	100.00000	7.57664			0.00	0	0.00
SBS19	On	23/06/2021			100.00000	12.89456	100.00000	12.86602			0.00	0	250,000.00
SBS20	On	15/05/2026			10.05000	103.88387	10.05000	103.85619		2,010,000,000.00	0.00	200,000	100,000.00
SBS21	On	15/05/2026			100.00000	7.39035	100.00000	7.36728			0.00	0	0.00
SBS22	On	23/05/2015			100.00000	20.73271	100.00000	20.68248			0.00	0	0.00
SBS23	On	23/05/2017			100.00000	10.20359	100.00000	10.17173			0.00	0	0.00
SBS24	On	23/05/2019			100.00000	7.78120	100.00000	7.76235			0.00	0	0.00
SBS25	On	24/05/2019			8.00000	105.07983	8.00000	105.06480			0.00	0	3,500,000.00
SBS3	On	25/05/2026			100.00000	10.99397	100.00000	10.96976			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	11.81604	100.00000	11.79003			0.00	0	1,500,000.00
SBS7	On	26/03/2013			100.00000	71.71027	100.00000	71.57698		20,000,000,000.00	0.00	200,000	100,000.00
SBS9	On	07/07/2016			100.00000	18.13949	100.00000	18.09956			0.00	0	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	67.08221	100.00000	66.92756			140,000,000,000.00	1,400,000	700,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	7.18616	100.00000	7.17025			80,000,000,000.00	800,000	400,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	5.82459	100.00000	5.81178			60,000,000,000.00	600,000	300,000.00
SCM107	On	15/09/2017	Spot Bond			100.00000	11.09164	100.00000	11.06447			0.00	0	0.00
SCM220	On	20/01/2013	Spot Bond			100.00000	85.67833	100.00000	85.49720			0.00	0	0.00
SCM221	On	17/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	2.36499	100.00000	2.35919			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	0.05940	100.00000	0.05925			0.00	0	0.00
SHPCBL	On	03/04/2017	Spot Bond			6.50000	100.02356	6.50000	100.01178			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	9.93627	100.00000	9.91193			0.00	0	0.00
SHS02	On	29/06/2013	Spot Bond			100.00000	55.32892	100.00000	55.19342			0.00	0	0.00
SHS03	On	29/06/2015	Spot Bond			100.00000	15.49372	100.00000	15.45578			0.00	0	0.00
SHS04	On	29/06/2017	Spot Bond			100.00000	9.36907	100.00000	9.34612			22,000,000,000,000.00	220,000,000	120,000,000.00
SHS05	On	29/06/2017	Spot Bond			8.75000	100.10217	8.75000	100.08644			0.00	0	700,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	55.66119	100.00000	55.53867			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	14.73167	100.00000	14.69925			1,640,000,000,000.00	16,400,000	8,200,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	61.94384	100.00000	61.80676			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	10.29201	100.00000	10.26899			3,640,000,000,000.00	36,400,000	29,200,000.00

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	28.92101	100.00000	28.85095			800,000,000,000.00	8,000,000	2,000,000.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	10.89185	100.00000	10.86546			0.00	0	0.00
SPDA3	On	21/08/2015	Spot Bond			100.00000	16.02903	100.00000	15.99021			0.00	0	0.00
SPDA4	On	21/08/2017	Spot Bond			100.00000	8.77997	100.00000	8.75871			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	16.38285	100.00000	16.34660			200,000,000,000.00	2,000,000	0.00
SSA02	On	20/04/2015	Spot Bond			100.00000	17.48988	100.00000	17.43528			3,000,000,000,000.00	30,000,000	5,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	9.96456	100.00000	9.94016			0.00	0	0.00
SSN002	On	26/03/2017	Spot Bond			100.00000	9.52195	100.00000	9.49863			0.00	0	0.00
SSN003	On	25/04/2017	Spot Bond			100.00000	9.36367	100.00000	9.33443			0.00	0	0.00
SSN004	On	31/03/2021	Spot Bond			100.00000	6.92132	100.00000	6.90591			0.00	0	0.00
SSN005	On	31/03/2021	Spot Bond			6.75000	100.09124	6.75000	100.07298			0.00	0	0.00
SSN006	On	21/12/2014	Spot Bond			100.00000	24.72559	100.00000	24.68674			0.00	0	0.00
SSN007	On	15/01/2020	Spot Bond			7.25000	101.59956	7.25000	101.57989			0.00	0	0.00
SSN008	On	18/06/2017	Spot Bond			100.00000	10.01343	100.00000	9.98182			0.00	0	0.00
SSN009	On	15/09/2017	Spot Bond			8.75000	98.47443	8.75000	98.45114			0.00	0	0.00
SSN010	On	15/09/2015	Spot Bond			13.50000	100.72438	13.50000	100.68803			0.00	0	0.00
SSN011	On	31/01/2025	Spot Bond			100.00000	2.55050	100.00000	2.54032			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	87.74038	100.00000	87.52998			0.00	0	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	88.37772	100.00000	88.16425			0.00	0	0.00
SYN867 On	19/01/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
SYN869 On	19/01/2013	Spot Bond			100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
SYN870 On	20/01/2013	Spot Bond			100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
SYN872 On	13/02/2013	Spot Bond			100.00000	73.58871	100.00000	73.44064			0.00	0	0.00
SYN873 On	14/02/2013	Spot Bond			100.00000	73.44064	100.00000	73.29317			0.00	0	0.00
SYN874 On	16/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
SYN875 On	16/02/2013	Spot Bond			100.00000	73.14629	100.00000	73.00000			0.00	0	0.00
SYN876 On	20/02/2013	Spot Bond			100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
SYN878 On	21/02/2013	Spot Bond			100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
SYN880 On	23/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
SYN881 On	23/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
SYN882 On	27/02/2013	Spot Bond			100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
SYN887 On	17/02/2013	Spot Bond			100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN911 On	19/07/2013	Spot Bond			100.00000	52.85407	100.00000	52.73677			0.00	0	0.00
SYN913 On	19/07/2013	Spot Bond			100.00000	52.85407	100.00000	52.73677			0.00	0	0.00
SYN923 On	21/08/2013	Spot Bond			100.00000	49.11761	100.00000	49.00861			0.00	0	0.00
SYN924 On	22/08/2013	Spot Bond			100.00000	49.00861	100.00000	48.89984			0.00	0	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	48.89984	100.00000	48.79132			0.00	0	0.00
SYN928 On	19/07/2013	Spot Bond			100.00000	52.85407	100.00000	52.73677			0.00	0	0.00
SYN929 On	19/07/2013	Spot Bond			100.00000	52.85407	100.00000	52.73677			0.00	0	0.00
SYN931 On	16/10/2012	Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN933 On	19/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN935 On	05/11/2012	Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN936 On	13/11/2012	Spot Bond			100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN937 On	14/11/2012	Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
SYN938 On	16/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN939 On	16/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN941 On	20/11/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN942 On	20/11/2012	Spot Bond			100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN943 On	16/11/2012	Spot Bond			100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN944 On	22/11/2012	Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN945 On	23/11/2012	Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN946 On	27/11/2012	Spot Bond			100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
SYN947 On	18/12/2012	Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN948 On	19/10/2012	Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN949	On	29/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			14,100,000,000,000.00	141,000,000	141,000,000.00
SZ18	On	30/09/2015	Spot Bond			100.00000	20.40782	100.00000	20.36241			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	9.10324	100.00000	9.08298			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	34.00026	100.00000	33.92542			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	36.50056	100.00000	36.41889			0.00	0	500,000.00
TFS100	On	22/01/2013	Spot Bond			100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
TFS101	On	06/02/2013	Spot Bond			100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
TFS102	On	14/12/2012	Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
TFS103	On	14/03/2013	Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	100.80923	6.27500	100.79215			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	65.16123	100.00000	65.00337			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	65.75198	100.00000	65.59269			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	16.55755	100.00000	16.51744			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	103.87302	8.00000	103.85088			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	100.38645	6.27000	100.36934			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	41.13765	100.00000	41.05620			0.00	0	0.00
TFS97	On	14/11/2013	Spot Bond			100.00000	41.84807	100.00000	41.71742			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS99	On	23/10/2012	Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
TH10A1	On	18/10/2038	Spot Bond			100.00000	8.86552	100.00000	8.83784			0.00	0	0.00
TH10A2	On	18/10/2038	Spot Bond			100.00000	9.12156	100.00000	9.09308			0.00	0	0.00
TH10A3	On	18/10/2038	Spot Bond			100.00000	9.31893	100.00000	9.29842			0.00	0	0.00
TH10B1	On	18/10/2038	Spot Bond			100.00000	9.67205	100.00000	9.64186			0.00	0	0.00
TH10C1	On	18/10/2038	Spot Bond			100.00000	10.84986	100.00000	10.81599			0.00	0	0.00
TH10D1	On	18/10/2038	Spot Bond			100.00000	15.71469	100.00000	15.66563			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	98.03943	100.00000	97.78075			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	12.52928	100.00000	12.49893			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	97.96823	100.00000	97.70973			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	98.94107	100.00000	98.68001			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	98.17221	100.00000	97.91318			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	98.43775	100.00000	98.17802			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	7.66084	100.00000	7.64228			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	8.20589	100.00000	8.18601			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	8.56925	100.00000	8.54849			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	9.29596	100.00000	9.27345			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	9.78045	100.00000	9.75676			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D1 On	18/04/2036	Spot Bond			100.00000	14.91594	100.00000	14.87981			0.00	0	0.00
THE9A1 On	18/07/2016	Spot Bond			100.00000	12.19038	100.00000	12.16086			0.00	0	0.00
THE9A2 On	18/01/2016	Spot Bond			100.00000	14.58511	100.00000	14.54977			0.00	0	0.00
THE9A3 On	18/07/2016	Spot Bond			100.00000	12.47085	100.00000	12.44063			0.00	0	0.00
THE9A5 On	18/07/2039	Spot Bond			100.00000	8.38757	100.00000	8.36724			0.00	0	0.00
THE9A6 On	18/07/2039	Spot Bond			100.00000	8.50869	100.00000	8.48807			0.00	0	0.00
THE9A7 On	18/07/2039	Spot Bond			100.00000	8.56925	100.00000	8.54849			0.00	0	0.00
THE9A8 On	18/07/2016	Spot Bond			100.00000	12.28388	100.00000	12.25412			0.00	0	0.00
THE9A9 On	18/07/2016	Spot Bond			100.00000	12.47085	100.00000	12.44063			0.00	0	0.00
THE9B1 On	18/07/2016	Spot Bond			100.00000	13.11357	100.00000	13.08181			0.00	0	0.00
THE9B2 On	18/07/2039	Spot Bond			100.00000	9.17485	100.00000	9.15262			0.00	0	0.00
THE9B3 On	18/07/2016	Spot Bond			100.00000	13.11357	100.00000	13.08181			0.00	0	0.00
THE9C1 On	18/07/2016	Spot Bond			100.00000	14.04844	100.00000	14.01441			0.00	0	0.00
THE9C2 On	18/07/2039	Spot Bond			100.00000	10.38605	100.00000	10.36089			0.00	0	0.00
THE9C3 On	18/07/2016	Spot Bond			100.00000	13.99001	100.00000	13.95612			0.00	0	0.00
THE9D1 On	18/07/2016	Spot Bond			100.00000	18.66435	100.00000	18.61914			0.00	0	0.00
THE9D2 On	18/07/2039	Spot Bond			100.00000	15.23085	100.00000	15.19395			0.00	0	0.00
THE9D3 On	18/07/2016	Spot Bond			100.00000	18.83964	100.00000	18.79400			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL13	On	31/12/2013	Spot Bond			100.00000	37.43809	100.00000	37.34740			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	27.92645	100.00000	27.86463			0.00	0	5,412,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	103.66354	6.00000	103.64704			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	14.14531	100.00000	14.11417		204,200,000,000,000.00	042,000,000	1,019,100,000.00	
TN20	On	17/09/2020	Spot Bond			100.00000	11.07390	100.00000	11.04912		79,404,258,100,000.00	794,042,581	292,100,000.00	
TN23	On	06/11/2023	Spot Bond			100.00000	15.10810	100.00000	15.07485		36,400,000,000,000.00	364,000,000	103,100,000.00	
TN25	On	19/08/2025	Spot Bond			100.00000	10.53932	100.00000	10.51612		51,540,000,000,000.00	515,400,000	135,700,000.00	
TN27	On	14/11/2027	Spot Bond			100.00000	12.22407	100.00000	12.19717		2,360,000,000,000.00	23,600,000	35,050,000.00	
TORQ1	On	15/04/2022	Spot Bond			100.00000	7.87214	100.00000	7.83512			0.00	0	0.00
TORQ2	On	15/04/2022	Spot Bond			100.00000	8.05752	100.00000	8.01962			0.00	0	0.00
TORQ3	On	15/04/2022	Spot Bond			100.00000	8.29231	100.00000	8.25331			0.00	0	0.00
TORQ4	On	15/04/2022	Spot Bond			100.00000	8.31703	100.00000	8.27791			0.00	0	0.00
TORQ5	On	15/04/2022	Spot Bond			100.00000	9.47867	100.00000	9.43409			0.00	0	0.00
TORQ6	On	15/04/2022	Spot Bond			100.00000	16.12105	100.00000	16.04522			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	100.13394	10.00000	100.10714			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	100.13060	9.75000	100.10447			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	10.12994	100.00000	10.10382			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	74.18699	100.00000	74.03651			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On	23/02/2013	Spot Bond			100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
TSP125	On	23/08/2013	Spot Bond			100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	70.46332	100.00000	70.32755			0.00	0	0.00
TSP130	On	18/10/2012	Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
TSP131	On	03/05/2013	Spot Bond			100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
TSP132	On	29/11/2012	Spot Bond			100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
TSP133	On	03/01/2013	Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
TSP134	On	27/06/2013	Spot Bond			100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
TSP135	On	07/02/2013	Spot Bond			100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	11.61856	100.00000	11.59255			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	93.23889	100.00000	93.01313			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	32.33365	100.00000	32.25532			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	13.37324	100.00000	13.34084			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	18.36494	100.00000	18.32045			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	12.39293	100.00000	12.36520			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	93.09564	100.00000	92.86231			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	43.25899	100.00000	43.15419			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	93.12429	100.00000	92.89090			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	43.44971	100.00000	43.33968			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	93.22747	100.00000	92.99381			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	43.72444	100.00000	43.61852			0.00	0	0.00
VKE01	On	08/05/2015	Spot Bond			100.00000	16.35022	100.00000	16.29918			0.00	0	0.00
VKE02	On	08/05/2016	Spot Bond			100.00000	10.96287	100.00000	10.92865			0.00	0	0.00
VKE03	On	08/05/2017	Spot Bond			100.00000	8.60569	100.00000	8.57882			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	75.48214	100.00000	75.33472			0.00	0	0.00
VOD005	On	28/11/2012	Spot Bond			100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
VOYT01	On	09/09/2015	Spot Bond			100.00000	13.13268	100.00000	13.10776			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	21.09991	100.00000	21.05348		13,323,243,400,000.00	133,232,434	65,616,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	12.33954	100.00000	12.31110		11,600,000,000,000.00	116,000,000	40,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	22.62459	100.00000	22.57479		8,520,000,000,000.00	85,200,000	14,200,000.00	
WSP2	On	28/05/2017	Spot Bond			100.00000	14.08702	100.00000	14.05601		14,000,000,000,000.00	140,000,000	50,000,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	12.40059	100.00000	12.37329			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	12.16996	100.00000	12.14317			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	12.06746	100.00000	12.04090		10,800,000,000,000.00	108,000,000	27,500,000.00	
Z006	On	31/08/2013	Spot Bond			100.00000	48.06935	100.00000	47.96179			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z009	On	30/11/2013	Spot Bond			100.00000	39.25831	100.00000	39.17143			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	10.87134	100.00000	10.84741			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	29.96152	100.00000	29.89485			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	24.46052	100.00000	24.40668			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	8.51101	100.00000	8.49217			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	17.45991	100.00000	17.42148			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	10.84741	100.00000	10.82354			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	0.34641	100.00000	0.34563			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	6.66686	100.00000	6.65421			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	0.02685	100.00000	0.02679			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	6.66686	100.00000	6.65421			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	17.86327	100.00000	17.82938			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	18.27502	100.00000	18.24035			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	17.13234	100.00000	17.09984			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	17.13234	100.00000	17.09984			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	16.24516	100.00000	16.21434			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On	20/05/2015	Spot Bond			100.00000	16.24516	100.00000	16.21434			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	15.37470	100.00000	15.34553			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	15.37470	100.00000	15.34553			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	14.46822	100.00000	14.44077			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	14.46822	100.00000	14.44077			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	13.64106	100.00000	13.61518			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	13.64106	100.00000	13.61518			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	12.83679	100.00000	12.81243			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	12.83679	100.00000	12.81243			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	12.14990	100.00000	12.12691			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	11.50060	100.00000	11.47884			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	8.59877	100.00000	8.58246			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	8.12258	100.00000	8.10717			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	7.64368	100.00000	7.62918			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	7.64368	100.00000	7.62918			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	7.23411	100.00000	7.22038			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	6.83349	100.00000	6.82053			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	6.43059	100.00000	6.41839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :									,800,816,011,167,830.00	,043,555,843	118,286,575,005.00
Grand Total:									10,816,495,187,890.00	143,580,416	18,287,794,712.00